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Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

Note: The foundation may be able to use a copy of this return to satisfy state reporting requirements

OMB No 1545-0052

2009

For calendar year 2009, or tax year beginning , 2009, and ending , 20

G Check all that apply [ ] Initial return [ ] Initial return of a former public charity [ ] Final return
[ ] Amended return [ ] Address change [ ] Name change

Use the IRS label. Otherwise, print or type. See Specific Instructions.

Name of foundation
THE MICHAEL CASCONE JR. AND ELIZABETH BELYEA
CASCONE FAMILY FOUNDATION

Number and street (or P O box number if mail is not delivered to street address) | Room/suite
2111 CORPORATE SQUARE BLVD

City or town, state, and ZIP code
JACKSONVILLE, FL 32216

A Employer identification number
59-7246237

B Telephone number (see page 10 of the instructions)
(904) 725-8534

C If exemption application is pending, check here ▶ [ ]
D 1. Foreign organizations, check here ▶ [ ]
2. Foreign organizations meeting the 85% test, check here and attach computation ▶ [ ]
E If private foundation status was terminated under section 507(b)(1)(A), check here ▶ [ ]
F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ▶ [ ]

H Check type of organization [X] Section 501(c)(3) exempt private foundation
[ ] Section 4947(a)(1) nonexempt charitable trust [ ] Other taxable private foundation

I Fair market value of all assets at end of year *(from Part II, col (c), line 16)* ▶ $ 8,106,413.

J Accounting method [X] Cash [ ] Accrual
[ ] Other (specify) _____
(Part I, column (d) must be on cash basis)

Part I Analysis of Revenue and Expenses *(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))*

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc , received (attach schedule)	350,153.			
	2 Check ▶ [ ] if the foundation is **not** required to attach Sch B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	194,155.	194,155.	0.	ATCH 1
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	-897,722.			
	b Gross sales price for all assets on line 6a 4,465,865.				
	7 Capital gain net income (from Part IV, line 2)				
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)				
	12 **Total.** Add lines 1 through 11	-353,414.	194,155.	0.	
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	0.			
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule) ATCH 2	2,200.	1,100.	0.	1,100.
	c Other professional fees (attach schedule) *	55,144.	55,144.	0.	0.
	17 Interest				
	18 Taxes (attach schedule) (see page 14 of the instructions) **	2,526.	2,526.	0.	0.
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)				
	24 **Total operating and administrative expenses.** Add lines 13 through 23	59,870.	58,770.	0.	1,100.
	25 Contributions, gifts, grants paid	504,000.			504,000.
	26 **Total expenses and disbursements.** Add lines 24 and 25	563,870.	58,770.	0.	505,100.
	27 Subtract line 26 from line 12				
	a **Excess of revenue over expenses and disbursements**	-917,284.			
	b **Net investment income** (if negative, enter -0-)		135,385.		
	c **Adjusted net income** (if negative, enter -0-)			-0-.	

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Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)

		Beginning of year (a) Book Value	End of year (b) Book Value	End of year (c) Fair Market Value
Assets	1 Cash - non-interest-bearing			
	2 Savings and temporary cash investments	761,835.	550,332.	550,332.
	3 Accounts receivable ▶			
	Less allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 16 of the instructions)			
	7 Other notes and loans receivable (attach schedule) ▶			
	Less allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10 a Investments - U S and state government obligations (attach schedule)			
	b Investments - corporate stock (attach schedule) ATCH 5	5,885,762.	7,556,081.	7,556,081.
	c Investments - corporate bonds (attach schedule)			
	11 Investments - land, buildings, and equipment basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
	12 Investments - mortgage loans			
	13 Investments - other (attach schedule)			
	14 Land, buildings, and equipment basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
	15 Other assets (describe ▶)			
	16 **Total assets** (to be completed by all filers - see the instructions. Also, see page 1, item I)	6,647,597.	8,106,413.	8,106,413.
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶)			
	23 **Total liabilities** (add lines 17 through 22)			
Net Assets or Fund Balances	**Foundations that follow SFAS 117, check here ▶ [X] and complete lines 24 through 26 and lines 30 and 31.**			
	24 Unrestricted	6,647,597.	8,106,413.	
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ [ ]			
	27 Capital stock, trust principal, or current funds			
	28 Paid-in or capital surplus, or land, bldg, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 **Total net assets or fund balances** (see page 17 of the instructions)	6,647,597.	8,106,413.	
	31 **Total liabilities and net assets/fund balances** (see page 17 of the instructions)	6,647,597.	8,106,413.	

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	6,647,597.
2	Enter amount from Part I, line 27a	2	-917,284.
3	Other increases not included in line 2 (itemize) ▶ ATTACHMENT 6	3	2,376,100.
4	Add lines 1, 2, and 3	4	8,106,413.
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	8,106,413.

Part IV Capital Gains and Losses for Tax on Investment Income

	(a) List and describe the kind(s) of property sold (e g , real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)	(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo., day, yr)	(d) Date sold (mo , day, yr)
1a	SEE PART IV SCHEDULE			
b				
c				
d				
e				

	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a				
b				
c				
d				
e				

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

	(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col. (h))
a				
b				
c				
d				
e				

2	Capital gain net income or (net capital loss) . . . . . { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	-897,722.
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) / If (loss), enter -0- in Part I, line 8	3	

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income)

If section 4940(d)(2) applies, leave this part blank

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? . . . . ☐ Yes ☐ No
If "Yes," the foundation does not qualify under section 4940(e) Do not complete this part

1 Enter the appropriate amount in each column for each year, see page 18 of the instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2008			
2007			
2006			
2005			
2004			

2	**Total** of line 1, column (d)	2	
3	Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	
4	Enter the net value of noncharitable-use assets for 2009 from Part X, line 5	4	
5	Multiply line 4 by line 3	5	
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	
7	Add lines 5 and 6	7	
8	Enter qualifying distributions from Part XII, line 4	8	

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate See the Part VI instructions on page 18.

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see page 18 of the instructions)

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1 . . . Date of ruling or determination letter _____ (attach copy of ruling letter if necessary - see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☐ and enter 1% of Part I, line 27b	1	2,708.
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	2	
3	Add lines 1 and 2	3	2,708.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	4	0.
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-	5	2,708.
6	Credits/Payments:		
a	2009 estimated tax payments and 2008 overpayment credited to 2009 — 6a: 9,949.		
b	Exempt foreign organizations-tax withheld at source — 6b: 0.		
c	Tax paid with application for extension of time to file (Form 8868) — 6c: 0.		
d	Backup withholding erroneously withheld — 6d:		
7	Total credits and payments Add lines 6a through 6d	7	9,949.
8	Enter any **penalty** for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶	9	
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	7,241.
11	Enter the amount of line 10 to be **Credited to 2010 estimated tax** ▶ 7,241. **Refunded** ▶	11	

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?	1b		X
	*If the answer is "Yes" to **1a** or **1b**, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities*			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year **(1)** On the foundation ▶ $ _____ **(2)** On foundation managers ▶ $ _____			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ _____			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b		X
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col (c), and Part XV*	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ▶ FL,			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation*	8b	X	
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2009 or the taxable year beginning in 2009 (see instructions for Part XIV on page 27)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10		X

Part VII-A Statements Regarding Activities *(continued)*

11 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12 Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ▶ N/A

14 The books are in care of ▶ MICHAEL CASCONE Telephone no ▶ 904-725-8534

Located at ▶ 2111 CORPORATE SQUARE BLVD JACKSONVILLE, FL ZIP + 4 ▶ 32216

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041** - Check here ▶ ☐
and enter the amount of tax-exempt interest received or accrued during the year ▶ 15

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

		Yes	No
1a During the year did the foundation (either directly or indirectly)			
(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No			
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No			
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No			
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No			
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No			
(6) Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No			
b If any answer is "Yes" to 1a(1)-(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53 4941(d)-3 or in a current notice regarding disaster assistance (see page 20 of the instructions)?	1b		
Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2009?	1c		X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))			
a At the end of tax year 2009, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2009? ☐ Yes ☒ No			
If "Yes," list the years ▶ _____, _____, _____, _____			
b Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement - see page 20 of the instructions)	2b		
c If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ▶ _____, _____, _____, _____			
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No			
b If "Yes," did it have excess business holdings in 2009 as a result of **(1)** any purchase by the foundation or disqualified persons after May 26, 1969, **(2)** the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or **(3)** the lapse of the 10-, 15-, or 20-year first phase holding period? *(Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2009)*	3b		X
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2009?	4b		X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required *(continued)*

5a During the year did the foundation pay or incur any amount to				
(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	☐ Yes ☒ No			
(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	☐ Yes ☒ No			
(3) Provide a grant to an individual for travel, study, or other similar purposes?	☐ Yes ☒ No			
(4) Provide a grant to an organization other than a charitable, etc, organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions)	☐ Yes ☒ No			
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	☐ Yes ☒ No			
b If any answer is "Yes" to 5a(1)-(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)?		**5b**		
Organizations relying on a current notice regarding disaster assistance check here ▶ ☐				
c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?	☐ Yes ☒ No			
If "Yes," attach the statement required by Regulations section 53 4945-5(d)				
6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	☐ Yes ☒ No			
b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?		**6b**		X
If "Yes" to 6b, file Form 8870				
7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?	☐ Yes ☒ No			
b If yes, did the foundation receive any proceeds or have any net income attributable to the transaction?		**7b**		X

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

1 List all officers, directors, trustees, foundation managers and their compensation (see page 22 of the instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ATTACHMENT 7		0.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1 - see page 23 of the instructions). If none, enter "NONE."

(a) Name and address of each employee paid more than $50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NONE				

Total number of other employees paid over $50,000 ▶

Part VIII **Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors** *(continued)*

3 Five highest-paid independent contractors for professional services (see page 23 of the instructions). If none, enter "NONE."

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
NONE		

Total number of others receiving over $50,000 for professional services ▶ NONE

Part IX-A **Summary of Direct Charitable Activities**

List the foundation's four largest direct charitable activities during the tax year Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 N/A	
2	
3	
4	

Part IX-B **Summary of Program-Related Investments** (see page 23 of the instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2	
All other program-related investments See page 24 of the instructions	
3 NONE	
Total. Add lines 1 through 3 ▶	

Part X **Minimum Investment Return** (All domestic foundations must complete this part. Foreign foundations, see page 24 of the instructions)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes		
a	Average monthly fair market value of securities	1a	6,412,972.
b	Average of monthly cash balances	1b	760,457.
c	Fair market value of all other assets (see page 24 of the instructions)	1c	0.
d	**Total** (add lines 1a, b, and c)	1d	7,173,429.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	7,173,429.
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see page 25 of the instructions)	4	107,601.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	7,065,828.
6	**Minimum investment return.** Enter 5% of line 5	6	353,291.

Part XI **Distributable Amount** (see page 25 of the instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ▶ ☐ and do not complete this part)

1	Minimum investment return from Part X, line 6		1	353,291.
2a	Tax on investment income for 2009 from Part VI, line 5	2a 2,708.		
b	Income tax for 2009 (This does not include the tax from Part VI)	2b		
c	Add lines 2a and 2b		2c	2,708.
3	Distributable amount before adjustments Subtract line 2c from line 1		3	350,583.
4	Recoveries of amounts treated as qualifying distributions		4	
5	Add lines 3 and 4		5	350,583.
6	Deduction from distributable amount (see page 25 of the instructions)		6	
7	**Distributable amount** as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1		7	350,583.

Part XII **Qualifying Distributions** (see page 25 of the instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc , purposes		
a	Expenses, contributions, gifts, etc - total from Part I, column (d), line 26	1a	505,100.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes	2	0.
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	0.
b	Cash distribution test (attach the required schedule)	3b	0.
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	505,100.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	N/A
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	505,100.

Note: The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years

Part XIII Undistributed Income (see page 26 of the instructions)

		(a) Corpus	(b) Years prior to 2008	(c) 2008	(d) 2009
1 Distributable amount for 2009 from Part XI, line 7					350,583.
2 Undistributed income, if any, as of the end of 2009					
a Enter amount for 2008 only					
b Total for prior years 20 07 ,20 06 ,20 05					
3 Excess distributions carryover, if any, to 2009					
a From 2004					
b From 2005					
c From 2006					
d From 2007	250,402.				
e From 2008	443,312.				
f **Total** of lines 3a through e		693,714.			
4 Qualifying distributions for 2009 from Part XII, line 4 ▶ $ 505,100.					
a Applied to 2008, but not more than line 2a					
b Applied to undistributed income of prior years (Election required - see page 26 of the instructions)					
c Treated as distributions out of corpus (Election required - see page 26 of the instructions)					
d Applied to 2009 distributable amount					350,583.
e Remaining amount distributed out of corpus		154,517.			
5 Excess distributions carryover applied to 2009 *(If an amount appears in column (d), the same amount must be shown in column (a))*					
6 **Enter the net total of each column as indicated below:**					
a Corpus Add lines 3f, 4c, and 4e Subtract line 5		848,231.			
b Prior years' undistributed income Subtract line 4b from line 2b					
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed					
d Subtract line 6c from line 6b Taxable amount - see page 27 of the instructions					
e Undistributed income for 2008 Subtract line 4a from line 2a Taxable amount - see page 27 of the instructions					
f Undistributed income for 2009 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2010					
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)					
8 Excess distributions carryover from 2004 not applied on line 5 or line 7 (see page 27 of the instructions)					
9 **Excess distributions carryover to 2010.** Subtract lines 7 and 8 from line 6a		848,231.			
10 Analysis of line 9					
a Excess from 2005					
b Excess from 2006					
c Excess from 2007	250,402.				
d Excess from 2008	443,312.				
e Excess from 2009	154,517.				

Part XIV Private Operating Foundations (see page 27 of the instructions and Part VII-A, question 9) NOT APPLICABLE

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2009, enter the date of the ruling ▶

b Check box to indicate whether the foundation is a private operating foundation described in section 4942(j)(3) or 4942(j)(5)

	Tax year	Prior 3 years			
	(a) 2009	(b) 2008	(c) 2007	(d) 2006	(e) Total
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon a "Assets" alternative test - enter (1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test- enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test - enter (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942 (j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

Part XV Supplementary Information (Complete this part only if the foundation had $5,000 or more in assets at any time during the year - see page 28 of the instructions.)

1 **Information Regarding Foundation Managers:**

a List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than $5,000) (See section 507(d)(2))

MICHAEL & ELIZABETH CASCONE

b List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest

N/A

2 **Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:**

Check here ▶ [X] if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds If the foundation makes gifts, grants, etc (see page 28 of the instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d

a The name, address, and telephone number of the person to whom applications should be addressed.

b The form in which applications should be submitted and information and materials they should include

c Any submission deadlines

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors

Part XV Supplementary Information (continued)

3 . Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
ATTACHMENT 8				
Total . . . . . ▶ **3a**				504,000.
b *Approved for future payment*				
Total . . . . . ▶ **3b**				

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Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income (a) Business code	(b) Amount	Excluded by section 512, 513, or 514 (c) Exclusion code	(d) Amount	(e) Related or exempt function income (See page 28 of the instructions)
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	194,155.	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	-897,722.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a					
b					
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)				-703,567.	
13 **Total.** Add line 12, columns (b), (d), and (e)				13	-703,567.

(See worksheet in line 13 instructions on page 28 to verify calculations)

Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See page 29 of the instructions)
	NOT APPLICABLE

Part XVII Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

			Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?			
a	Transfers from the reporting foundation to a noncharitable exempt organization of			
	(1) Cash	1a(1)		X
	(2) Other assets	1a(2)		X
b	Other transactions			
	(1) Sales of assets to a noncharitable exempt organization	1b(1)		X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)		X
	(3) Rental of facilities, equipment, or other assets	1b(3)		X
	(4) Reimbursement arrangements	1b(4)		X
	(5) Loans or loan guarantees	1b(5)		X
	(6) Performance of services or membership or fundraising solicitations	1b(6)		X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		X

d If the answer to any of the above is "Yes," complete the following schedule Column **(b)** should always show the fair market value of the goods, other assets, or services given by the reporting foundation If the foundation received less than fair market value in any transaction or sharing arrangement, show in column **(d)** the value of the goods, other assets, or services received

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
	N/A		N/A

2a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? ☐ Yes ☒ No

b If "Yes," complete the following schedule

(a) Name of organization	(b) Type of organization	(c) Description of relationship

Sign Here

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than taxpayer or fiduciary) is based on all information of which preparer has any knowledge

▶ H Cascone Jr — Signature of officer or trustee | Date 5/14/2010 | ▶ Trustees — Title

Paid Preparer's Use Only

Preparer's signature ▶	Date 5-12-10	Check if self-employed ▶ ☐	Preparer's identifying number (See **Signature** on page 30 of the instructions) P00293744
Firm's name (or yours if self-employed), address, and ZIP code ▶	HEINZ & COMPANY, LLP. 7545 CENTURION PARKWAY, SUITE 206 JACKSONVILLE, FL 32256	EIN ▶ 20-3903040	Phone no 904-652-2230

Schedule B
(Form 990, 990-EZ, or 990-PF)
Department of the Treasury
Internal Revenue Service

Schedule of Contributors

▶ **Attach to Form 990, 990-EZ, or 990-PF.**

OMB No 1545-0047

2009

Name of the organization	**Employer identification number**
THE MICHAEL CASCONE JR. AND ELIZABETH BELYEA CASCONE FAMILY FOUNDATION	59-7246237

Organization type (check one)

Filers of:	**Section:**
Form 990 or 990-EZ	☐ 501(c)( ) (enter number) organization
	☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation
	☐ 527 political organization
Form 990-PF	☒ 501(c)(3) exempt private foundation
	☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation
	☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule.**
Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule See instructions

General Rule

☒ For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, $5,000 or more (in money or property) from any one contributor Complete Parts I and II

Special Rules

☐ For a section 501(c)(3) organization filing Form 990 or 990-EZ that met the 33 1/3 % support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi), and received from any one contributor, during the year, a contribution of the greater of **(1)** $5,000 or **(2)** 2% of the amount on (i) Form 990, Part VIII, line 1h or (ii) Form 990-EZ, line 1 Complete Parts I and II

☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, aggregate contributions of more than $1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals Complete Parts I, II, and III.

☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions for use *exclusively* for religious, charitable, etc , purposes, but these contributions did not aggregate to more than $1,000 If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc , purpose Do not complete any of the parts unless the **General Rule** applies to this organization because it received nonexclusively religious, charitable, etc , contributions of $5,000 or more during the year . . . . . ▶ $ _____

Caution. An organization that is not covered by the General Rule and/or the Special Rules does not file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer "No" on Part IV, line 2 of its Form 990, or check the box on line H of its Form 990-EZ, or on line 2 of its Form 990-PF, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF)

For Privacy Act and Paperwork Reduction Act Notice, see the Instructions for Form 990, 990-EZ, or 990-PF.

Name of organization	Employer identification number
THE MICHAEL CASCONE JR. AND ELIZABETH BELYEA CASCONE FAMILY FOUNDATION	59-7246237

Part I **Contributors** (see instructions)

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	MICHAEL & ELIZABETH CASCONE 8022 JAMES ISLAND TRAIL JACKSONVILLE, FL 32256-2308	$ 183,554.	Person [X] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution)
2	MICHAEL & ELIZABETH CASCONE 8022 JAMES ISLAND TRAIL JACKSONVILLE, FL 32256-2308	$ 166,599.	Person [X] Payroll [ ] Noncash [X] (Complete Part II if there is a noncash contribution)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution)

Name of organization: THE MICHAEL CASCONE JR. AND ELIZABETH BELYEA CASCONE FAMILY FOUNDATION

Employer identification number: 59-7246237

Part II **Noncash Property** (see instructions)

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
2		$ 166,599.	12/30/2009

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		TOTAL CAPITAL GAIN DISTRIBUTIONS					1,189.	
		WELLS FARGO 8325 ST - SEE STMT ATCHD PROPERTY TYPE: SECURITIES				P	VAR	VAR
2,609,075.		2,832,739.					-223,664.	
		WELLS FARGO 8325 LT - SEE STMT ATCHD PROPERTY TYPE: SECURITIES				P	VAR	VAR
1,855,601.		2,530,848.					-675,247.	
TOTAL GAIN(LOSS)		.....					-897,722.	

ATTACHMENT 1

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
WELLS FARGO - INTEREST	81,949.	81,949.	0.
WELLS FARGO - DIVIDENDS	106,020.	106,020.	0.
LESS: WELLS FARGO - ACCRUED INTEREST PD	-7,046.	-7,046.	0.
WELLS FARGO - OID INTEREST	13,232.	13,232.	0.
TOTAL	194,155.	194,155.	0.

ATTACHMENT 2

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
ACCOUNTING FEES	2,200.	1,100.	0.	1,100.
TOTALS	2,200.	1,100.	0.	1,100.

ATTACHMENT 3

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
INVESTMENT FEES	55,144.	55,144.	0.	0.
TOTALS	55,144.	55,144.	0.	0.

FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
WELLS FARGO - FOREIGN TAX	2,526.	2,526.	0.	0.
TOTALS	2,526.	2,526.	0.	0.

FORM 990PF, PART II - CORPORATE STOCK

ATTACHMENT 5

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
STOCKS & OPTIONS	4,797,294.	4,797,294.
PREFERREDS & FIXED SECURITIES	112,549.	112,549.
FIXED INCOME SECURITIES	2,044,363.	2,044,363.
OPEN END MUTUAL FUNDS	601,875.	601,875.
TOTALS	7,556,081.	7,556,081.

ATTACHMENT 6

FORM 990PF, PART III - OTHER INCREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION		AMOUNT
UNREALIZED GAIN ON INVESTMENTS		2,376,100.
	TOTAL	2,376,100.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

ATTACHMENT 7

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
ELIZABETH B CASCONE 2111 CORPORATE SQUARE BLVD JACKSONVILLE, FL 32216	DIRECTOR 1.00	0.	0.	0.
MICHAEL J CASCONE 2111 CORPORATE SQUARE BLVD JACKSONVILLE, FL 32216	DIRECTOR 1.00	0.	0.	0.
STEVEN D CASCONE 2111 CORPORATE SQUARE BLVD JACKSONVILLE, FL 32216	DIRECTOR 1.00	0.	0.	0.
ELIZABETH C HIGGS 2111 CORPORATE SQUARE BLVD JACKSONVILLE, FL 32216	DIRECTOR 1.00	0.	0.	0.
BRIAN J CASCONE 2111 CORPORATE SQUARE BLVD JACKSONVILLE, FL 32216	DIRECTOR 1.00	0.	0.	0.
JULIETTE C GREDENHAG 2111 CORPORATE SQUARE BLVD JACKSONVILLE, FL 32216	DIRECTOR 1.00	0.	0.	0.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

ATTACHMENT 7 (CONT'D)

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
KATHLEEN C KILBANE 2111 CORPORATE SQUARE BLVD JACKSONVILLE, FL 32216	DIRECTOR 1.00	0.	0.	0.
MICHAEL CASCONE JR. 2111 CORPORATE SQUARE BLVD JACKSONVILLE, FL 32216	DIRECTOR 1.00	0.	0.	0.
	GRAND TOTALS	0.	0.	0.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 8

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
AVE MARIA UNIVERSITY 1025 COMMONS CIRCLE NAPLES, FL 34119	N/A 501(C)(3)	GENERAL FUND	15,000.
BIG BROTHERS AND BIG SISTERS OF NORTHEAST FLORIDA 3100 UNIVERSITY BLVD S, SUITE 120 JACKSONVILLE, FL 32216	N/A 501(C)(3)	GENERAL FUND	1,000
BISHOP KENNY HIGH SCHOOL 1055 KINGMAN AVENUE JACKSONVILLE, FL 32207	N/A 501(C)(3)	GENERAL FUND	2,500
BOYS AND GIRLS CLUB OF NORTHEAST FLORIDA 1300 RIVERPLACE BLVD , SUITE 310 JACKSONVILLE, FL 32207	N/A 501(C)(3)	GENERAL FUND	3,000.
BOY SCOUTS OF AMERICA NORTH FL COUNCIL 521 S EDGEWOOD AVENUE JACKSONVILLE, FL 32205	N/A 501(C)(3)	GENERAL FUND	2,500
CATHOLIC CHARITIES BUREAU, INC. 134 EAST CHURCH STREET, SUITE 2 JACKSONVILLE, FL 32202	N/A 501(C)(3)	GENERAL FUND	1,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 8 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
CHRISTIAN FUND FOR CHILDREN AND AGING ONE ELMWOOD AVENUE KANSAS CITY, KS 66103	N/A 501(C)(3)	GENERAL FUND	300
CLARA WHITE MISSION 613 W ASHLEY STREET JACKSONVILLE, FL 32202	N/A 501(C)(3)	GENERAL FUND	1,000
EMERGENGY PREGNANCY SERVICES 1637 KING STREET JACKSONVILLE, FL 32204	N/A 501(C)(3)	GENERAL FUND	1,000
EQUESTRIAN ORDER OF THE HOLY SEPULCHRE 2955 RIDGELAKE DR. STE 205 METAIRIE, LA 70002	N/A 501(C)(3)	GENERAL FUND	1,000.
HABIJAX 2404 HUBBARD STREET JACKSONVILLE, FL 32206	N/A 501(C)(3)	GENERAL FUND	25,000
HARVARD BUSINESS SCHOOL 124 MOUNT AUBURN STREET CAMBRIDGE, MA 02138	N/A 501(C)(3)	GENERAL FUND	1,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 8 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
JACKSONVILLE HUMANE SOCIETY 8464 BEACH BLVD JACKSONVILLE, FL 32216	N/A 501(C)(3)	GENERAL FUND	500.
JACKSONVILLE PUBLIC LIBRARY FOUNDATION P O. BOX 40103 JACKSONVILLE, FL 32203	N/A 501(C)(3)	GENERAL FUND	2,500
JACKSONVILLE UNIVERSITY 2800 UNIVERSITY BLVD N. JACKSONVILLE, FL 32211	N/A 501(C)(3)	GENERAL FUND	200,000
LEGATUS 2640 GOLDEN GATE PARKWAY, SUITE 118 NAPLES, FL 34105	N/A 501(C)(3)	GENERAL FUND	1,000.
PONTIFICAL NORTH AMERICAN COLLEGE 3211 FOURTH STREET, NE WASHINGTON, DC 20017	N/A 501(C)(3)	GENERAL FUND	1,000.
RONALD MCDONALD HOUSE 824 CHILDREN'S WAY JACKSONVILLE, FL 32207	N/A 501(C)(3)	GENERAL FUND	1,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 8 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
ST JOHNS RIVERKEEPER 2800 UNIVERSITY BLVD N JACKSONVILLE, FL 32211	N/A 501(C)(3)	GENERAL FUND	500
ST JOSEPH CATHOLIC CHURCH AND SCHOOL 11730 OLD ST AUGUSTINE ROAD JACKSONVILLE, FL 32258	N/A 501(C)(3)	GENERAL FUND	2,500.
THOMAS MORE LAW CENTER 24 FRANK LLOYD WRIGHT DRIVE ANN ARBOR, MI 48106	N/A 501(C)(3)	GENERAL FUND	1,000.
TREE HILL 7152 LONE STAR ROAD JACKSONVILLE, FL 32211	N/A 501(C)(3)	GENERAL FUND	1,500.
UNITED WAY 1300 RIVERPLACE BLVD , STE 500 JACKSONVILLE, FL 32207	N/A 501(C)(3)	GENERAL FUND	10,000.
UNIVERSITY OF NORTH FLORIDA 4567 ST JOHNS BLUFF ROAD JACKSONVILLE, FL 32224	N/A 501(C)(3)	GENERAL FUND	76,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 8 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
WJCT TELEVISION AND RADIO 100 FESTIVAL PARK AVE JACKSONVILLE, FL 32202	N/A 501(C)(3)	GENERAL FUND	500
BISHOP SNYDER HIGH SCHOOL 5001 SAMARITAN WAY JACKSONVILLE, FL 32210	N/A 501(C)(3)	GENERAL FUND	1,000
COMMUNITY CONNECTIONS P O BOX 41086 JACKSONVILLE, FL 32203	N/A 501(C)(3)	GENERAL FUND	2,500
COMMUNITY HOSPICE FOUNDATION 4114 SUNBEAM ROAD, SUITE 101 JACKSONVILLE, FL 32257	N/A 501(C)(3)	GENERAL FUND	2,000.
HUBBARD HOUSE P O BOX 4909 JACKSONVILLE, FL 32201	N/A 501(C)(3)	GENERAL FUND	10,000
JACKSONVILLE ZOO AND GARDENS 370 ZOO PARKWAY JACKSONVILLE, FL 32218	N/A 501(C)(3)	GENERAL FUND	33,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 8 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
SAFE HARBOR BOYS HOME 4772 SAFE HARBOR WAY JACKSONVILLE, FL 32226	N/A 501(C)(3)	GENERAL FUND	2,500.
GIRLS INC 1627 ROGERO ROAD JACKSONVILLE, FL 32211	N/A 501(C)(3)	GENERAL FUND	2,500
HOLY FAMILY CATHOLIC CHURCH 9800 BAYMEADOWS ROAD JACKSONVILLE, FL 32256	N/A 501(C)(3)	GENERAL FUND	12,000
FLORIDA COUNCIL ON ECONOMIC EDUCATION 1211 N WEST SHORE BLVD, STE 305 TAMPA, FL 33607	N/A 501(C)(3)	GENERAL FUND	500
CITY RESCUE MISSION 426 SOUTH MCDUFF AVE JACKSONVILLE, FL 32254	N/A 501(C)(3)	GENERAL FUND	500
ONE JAX 1022 PARK STREET, SUITE 302 JACKSONVILLE, FL 32204	N/A 501(C)(3)	GENERAL FUND	500

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 8 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
CABOODLE RANCH PO BOX 299 PONTE VEDRA BEACH, FL 32004	N/A 501(C)(3)	GENERAL FUND	2,500
ARCHDIOCESE FOR THE MILITARY SERVICES PO BOX 4469 WASHINGTON, DC 20017	N/A 501(C)(3)	GENERAL FUND	1,000
ASSOCIATION OF ST LAWRENCE	N/A 501(C)(3)	GENERAL FUND	1,000
IM SULZBACHER CENTER FOR THE HOMELESS 611 EAST ADAMS STREET JACKSONVILLE, FL 32202	N/A 501(C)(3)	GENERAL FUND	2,500
EDWARD WATERS COLLEGE 1658 KINGS ROAD JACKSONVILLE, FL 32209	N/A 501(C)(3)	GENERAL FUND	1,000
SAN JUAN DEL RIO CATHOLIC CHURCH 1714 STATE ROAD 13 JACKSONVILLE, FL 32259	N/A 501(C)(3)	GENERAL FUND	1,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 8 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
DREAMS COME TRUE 6803 SOUTHPOINT PARKWAY JACKSONVILLE, FL 32216	N/A 501(C)(3)	GENERAL FUND	1,000
DIOCESE OF ST AUGUSTINE 11625 OLD ST AUGUSTINE ROAD JACKSONVILLE, FL 32258	N/A 501(C)(3)	GENERAL FUND	10,000
THE GUARDIAN CATHOLIC SCHOOLS 4920 BRENTWOOD AVENUE JACKSONVILLE, FL 32206	N/A 501(C)(3)	GENERAL FUND	40,000
HAWKE WILDLIFE P O BOX 188 ELKTON, FL 32033	N/A 501(C)(3)	GENERAL FUND	1,000
HOLY FAMILY CATHOLIC SCHOOL 9800-3 BAYMEADOWS ROAD JACKSONVILLE, FL 32256	N/A 501(C)(3)	GENERAL FUND	7,000.
INSURANCE SCHOLARSHIP FOUNDATION OF AMERICA 14286-19 BEACH BOULVARD, SUITE 353 JACKSONVILLE, FL 32250	N/A 501(C)(3)	GENERAL FUND	5,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 8 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
PROJECT SOS 6850 BELFORT OAKS PLACE JACKSONVILLE, FL 32216	N/A 501(C)(3)	GENERAL FUND	1,200
TRINITY RESCUE MISSION 627 WEST BEAVER STREET JACKSONVILLE, FL 32202	N/A 501(C)(3)	GENERAL FUND	10,000
WOLFSON CHILDRENS HOSPITAL 800 PRUDENTIAL DRIVE JACKSONVILLE, FL 32207	N/A 501(C)(3)	GENERAL FUND	500
		TOTAL CONTRIBUTIONS PAID	504,000

SCHEDULE D (Form 1041)

Department of the Treasury Internal Revenue Service

Capital Gains and Losses

▶ Attach to Form 1041, Form 5227, or Form 990-T. See the instructions for Schedule D (Form 1041) (also for Form 5227 or Form 990-T, if applicable).

OMB No 1545-0092

2009

Name of estate or trust THE MICHAEL CASCONE JR. AND ELIZABETH BELYEA CASCONE FAMILY FOUNDATION

Employer identification number 59-7246237

Note: *Form 5227 filers need to complete **only** Parts I and II.*

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see page 4 of the instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
1a					

b Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b	1b	-223,664.
2 Short-term capital gain or (loss) from Forms 4684, 6252, 6781, and 8824	2	
3 Net short-term gain or (loss) from partnerships, S corporations, and other estates or trusts	3	
4 Short-term capital loss carryover Enter the amount, if any, from line 9 of the 2008 Capital Loss Carryover Worksheet	4	( )
5 **Net short-term gain or (loss).** Combine lines 1a through 4 in column (f) Enter here and on line 13, column (3) on the back ▶	5	-223,664.

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see page 4 of the instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
6a					

b Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b	6b	-675,247.
7 Long-term capital gain or (loss) from Forms 2439, 4684, 6252, 6781, and 8824	7	
8 Net long-term gain or (loss) from partnerships, S corporations, and other estates or trusts	8	
9 Capital gain distributions	9	1,189.
10 Gain from Form 4797, Part I	10	
11 Long-term capital loss carryover Enter the amount, if any, from line 14 of the 2008 Capital Loss Carryover Worksheet	11	( )
12 **Net long-term gain or (loss).** Combine lines 6a through 11 in column (f) Enter here and on line 14a, column (3) on the back ▶	12	-674,058.

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Part III **Summary of Parts I and II**
Caution: *Read the instructions **before** completing this part.*

			(1) Beneficiaries' (see page 5)	(2) Estate's or trust's	(3) Total
13	**Net short-term gain or (loss)**	13			-223,664.
14	**Net long-term gain or (loss):**				
a	Total for year	14a			-674,058.
b	Unrecaptured section 1250 gain (see line 18 of the wrksht)	14b			
c	28% rate gain	14c			
15	**Total net gain or (loss).** Combine lines 13 and 14a ▶	15			-897,722.

Note: *If line 15, column (3), is a net gain, enter the gain on Form 1041, line 4 (or Form 990-T, Part I, line 4a) If lines 14a and 15, column (2), are net gains, go to Part V, and **do not** complete Part IV If line 15, column (3), is a net loss, complete Part IV and the **Capital Loss Carryover Worksheet,** as necessary*

Part IV **Capital Loss Limitation**

16	Enter here and enter as a (loss) on Form 1041, line 4 (or Form 990-T, Part I, line 4c, if a trust), the **smaller** of		
a	The loss on line 15, column (3) **or** b $3,000	16	(3,000)

Note: *If the loss on line 15, column (3), is more than $3,000, **or** if Form 1041, page 1, line 22 (or Form 990-T, line 34), is a loss, complete the **Capital Loss Carryover Worksheet** on page 7 of the instructions to figure your capital loss carryover*

Part V **Tax Computation Using Maximum Capital Gains Rates**

Form 1041 filers. Complete this part **only** if both lines 14a and 15 in column (2) are gains, or an amount is entered in Part I or Part II and there is an entry on Form 1041, line 2b(2), **and** Form 1041, line 22, is more than zero

Caution: *Skip this part and complete the worksheet on page 8 of the instructions if*

- *Either line 14b, col (2) or line 14c, col (2) is more than zero, or*
- *Both Form 1041, line 2b(1), and Form 4952, line 4g are more than zero*

Form 990-T trusts. Complete this part **only** if both lines 14a and 15 are gains, or qualified dividends are included in income in Part I of Form 990-T, **and** Form 990-T, line 34, is more than zero Skip this part and complete the worksheet on page 8 of the instructions if either line 14b, col (2) or line 14c, col (2) is more than zero

17	Enter taxable income from Form 1041, line 22 (or Form 990-T, line 34)			17		
18	Enter the **smaller** of line 14a or 15 in column (2) but not less than zero	18				
19	Enter the estate's or trust's qualified dividends from Form 1041, line 2b(2) (or enter the qualified dividends included in income in Part I of Form 990-T)	19				
20	Add lines 18 and 19	20				
21	If the estate or trust is filing Form 4952, enter the amount from line 4g, otherwise, enter -0- ▶	21				
22	Subtract line 21 from line 20 If zero or less, enter -0-			22		
23	Subtract line 22 from line 17 If zero or less, enter -0-			23		
24	Enter the **smaller** of the amount on line 17 or $2,300			24		
25	Is the amount on line 23 equal to or more than the amount on line 24? ☐ **Yes.** Skip lines 25 and 26, go to line 27 and check the "No" box. ☐ **No.** Enter the amount from line 23			25		
26	Subtract line 25 from line 24			26		
27	Are the amounts on lines 22 and 26 the same? ☐ **Yes.** Skip lines 27 thru 30; go to line 31 ☐ **No.** Enter the **smaller** of line 17 or line 22			27		
28	Enter the amount from line 26 (If line 26 is blank, enter -0-)			28		
29	Subtract line 28 from line 27			29		
30	Multiply line 29 by 15% (15)				30	
31	Figure the tax on the amount on line 23 Use the 2009 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)				31	
32	Add lines 30 and 31				32	
33	Figure the tax on the amount on line 17 Use the 2009 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)				33	
34	**Tax on all taxable income.** Enter the **smaller** of line 32 or line 33 here and on Form 1041, Schedule G, line 1a (or Form 990-T, line 36)				34	

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2009

Name of estate or trust: THE MICHAEL CASCONE JR. AND ELIZABETH BELYEA

Employer identification number: 59-7246237

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price (see page 4 of the instructions)	(e) Cost or other basis (see page 4 of the instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a WELLS FARGO 8325 ST - SEE STMT ATCHD			2,609,075.	2,832,739.	-223,664.

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b . . . . . -223,664.

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2009

JSA
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Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side | **Employer identification number**

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price (see page 4 of the instructions)	(e) Cost or other basis (see page 4 of the instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a WELLS FARGO 8325 LT - SEE STMT ATCHD			1,855,601.	2,530,848.	-675,247.

6b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 6b . . . . . -675,247.

Schedule of Realized Gains and Losses

##########

2009 Tax Year

SF08 FORBES/THOMPSON

Prepared For
3612-8325

CASCONE FAMILY FOUNDATION 8022 JAMES ISLAND TRL JACKSONVILLE FL 32256-2308

Quantity	Name	Security	Open Date	Cost Amount	Adjusted Cost Amount	Trade Price	Close Date	Close Amt	Close Price	Realized	% Gain or Loss
Short											
24 6010	ADV SER TR PIA N	PMTGX	09/30/2008	251 67		10 2300	02/18/2009	243 79	9 9100	-7 88	-3 13
29 6190	ADV SER TR PIA N	PMTGX	10/31/2008	295 89		9 9900	02/18/2009	293 53	9 9100	-2 36	-0 80
0 2630	ADV SER TR PIA N	PMTGX	11/26/2008	2 69		10 2300	02/18/2009	2 60	9 9100	-0 09	-3 35
1 9200	ADV SER TR PIA N	PMTGX	12/31/2008	18 91		9 8500	02/18/2009	19 03	9 9100	0 12	0 63
1 2280	ADV SER TR PIA N	PMTGX	12/31/2008	12 10		9 8500	02/18/2009	12 17	9 9100	0 07	0 58
0 5280	ADV SER TR PIA N	PMTGX	12/31/2008	5 20		9 8500	02/18/2009	5 23	9 9100	0 03	0 58
0 2200	ADV SER TR PIA N	PMTGX	01/30/2009	2 17		9 8700	02/18/2009	2 19	9 9100	0 02	0 92
50	AECOM TECHNLG	ACM	12/09/2008	1,479 11		29 5821	08/17/2009	1,384 96	27 7000	-94 15	-6 37
47	AECOM TECHNLG	ACM	12/16/2008	1 350 12		28 7259	08/17/2009	1,301 88	27 7000	-48 24	-3 57
53	AECOM TECHNLG	ACM	12/16/2008	1 522 47		28 7259	08/18/2009	1,482 43	27 9712	-40 04	-2 63
47	AECOM TECHNLG	ACM	02/11/2009	1 258 72		26 7812	08/18/2009	1 314 61	27 9712	55 89	4 44
34	AON CORP	AON	02/12/2008	1,420 27		41 7725	01/28/2009	1 294 37	38 0697	-125 90	-8 86
134	AON CORP	AON	11/06/2008	5,401 81		40 3120	07/30/2009	5 363 04	40 0237	-38 77	-0 72
3	AON CORP	AON	11/06/2008	120 94		40 3120	10/19/2009	124 19	41 4000	3 25	2 69
63	AON CORP	AON	11/06/2008	2,539 65		40 3120	11/03/2009	2,428 81	38 5537	-110 84	-4 36
50	AON CORP	AON	11/07/2008	1 973 52		39 4703	11/03/2009	1,927 63	38 5537	-45 89	-2 33
50	AON CORP	AON	11/10/2008	2,009 30		40 1860	11/03/2009	1,927 64	38 5537	-81 66	-4 06
56	AON CORP	AON	05/04/2009	2 054 91		36 6947	11/03/2009	2 158 96	38 5537	104 05	5 06
127	AON CORP	AON	05/04/2009	4,660 22		36 6947	12/17/2009	4,782 07	37 6551	121 85	2 61
19	ACADIA REALTY T	AKR	08/22/2008	440 77		23 1984	01/20/2009	235 91	12 4166	-204 86	-46 48
25	ACADIA REALTY T	AKR	08/22/2008	579 95		23 1984	02/13/2009	267 69	10 7080	-312 26	-53 84
42	ACADIA REALTY T	AKR	09/03/2008	1,005 62		23 9430	02/13/2009	449 74	10 7080	-555 88	-55 28
29	ACE LIMITED	ACE	09/30/2008	1 557 71		53 7140	02/13/2009	1,247 57	43 0200	-310 14	-19 91
88	ACE LIMITED	ACE	09/30/2008	4,726 82		53 7140	05/12/2009	3,711 23	42 1742	-1 015 59	-21 49
4	ACE LIMITED	ACE	11/05/2008	215 12		53 7812	05/12/2009	168 70	42 1742	-46 42	-21 58
147	ACTIVSION BLIZZ/	ATVI	06/19/2008	2,684 10		18 2593	02/17/2009	1,410 14	9 5929	-1,273 96	-47 46
190	ACTIVSION BLIZZ/	ATVI	06/23/2008	3,427 41		18 0390	02/17/2009	1,822 65	9 5929	-1 604 76	-46 82
57	ADOBE SYSTEMS	ADBE	08/20/2008	2 502 23		43 8987	02/13/2009	1 206 11	21 1600	-1,296 12	-51 80
12	AEROPOSTALE IN	ARO	10/28/2008	257 29		21 4405	02/13/2009	271 31	22 6100	14 02	5 45
52	AEROPOSTALE IN	ARO	10/28/2008	1 114 91		21 4405	02/17/2009	1 119 03	21 5200	4 12	0 37
25	AEROPOSTALE IN	ARO	10/28/2008	536 01		21 4405	03/19/2009	641 07	25 6433	105 06	19 60
49	AEROPOSTALE IN	ARO	10/28/2008	1,050 57		21 4405	05/07/2009	1,687 91	34 4482	637 34	60 67
100	AEROPOSTALE IN	ARO	12/22/2008	1,683 00		16 8300	05/07/2009	3,444 73	34 4482	1 761 73	104 68
74	AEROPOSTALE IN	ARO	01/06/2009	1 397 15		18 8803	05/07/2009	2 549 11	34 4482	1,151 96	82 45
33	AEROPOSTALE IN	ARO	01/06/2009	623 05		18 8803	07/23/2009	1,237 81	37 5106	614 76	98 67
41	AEROPOSTALE IN	ARO	01/06/2009	774 10		18 8803	09/29/2009	1,782 13	43 4679	1,008 03	130 22
24	AEROPOSTALE IN	ARO	01/06/2009	453 13		18 8803	10/15/2009	1,002 75	41 7825	549 62	121 29
197	AIRGAS INC	ARG	06/19/2008	12,537 01		63 6395	02/17/2009	7,296 59	37 0388	-5 240 42	-41 80
50	AIRGAS INC	ARG	06/19/2008	3,181 98		63 6395	05/12/2009	2,109 20	42 1851	-1 072 78	-33 71
50	AIRGAS INC	ARG	06/19/2008	3,181 98		63 6395	05/26/2009	2,099 94	42 0000	-1 082 04	-34 01
3	AIRGAS INC	ARG	06/19/2008	190 91		63 6395	06/03/2009	129 68	43 2286	-61 23	-32 07
100	AIRGAS INC	ARG	07/28/2008	5 582 75		55 8275	06/03/2009	4 322 73	43 2286	-1 260 02	-22 57

15	AIRGAS INC	ARG	09/03/2008	839 08	55 9383	06/03/2009	648 42	43 2286	-190 66	-22 72
85	AIRGAS INC	ARG	09/03/2008	4 754 75	55 9383	06/04/2009	3,731 42	43 9003	-1,023 33	-21 52
17	AIRGAS INC	ARG	10/08/2008	688 62	40 5068	06/04/2009	746 29	43 9003	57 67	8 37
33	AIRGAS INC	ARG	10/08/2008	1,336 72	40 5068	06/04/2009	1,438 48	43 5915	101 76	7 61
126	AIRTRAN HLDGS I	AAI	12/22/2008	553 54	4 3931	02/13/2009	548 64	4 3544	-4 90	-0 89
186	AIRTRAN HLDGS I	AAI	12/22/2008	817 12	4 3931	06/17/2009	1,064 21	5 7217	247 09	30 24
50	AK STEEL HOLDIN	AKS	05/01/2009	715 46	14 3092	06/12/2009	1 000 22	20 0049	284 76	39 80
100	AK STEEL HOLDIN	AKS	05/01/2009	1,430 92	14 3092	06/22/2009	1,736 39	17 3644	305 47	21 35
50	AK STEEL HOLDIN	AKS	05/01/2009	715 46	14 3092	06/25/2009	900 80	18 0167	185 34	25 91
50	AK STEEL HOLDIN	AKS	05/01/2009	715 46	14 3092	07/08/2009	812 57	16 2520	97 11	13 57
50	AK STEEL HOLDIN	AKS	05/01/2009	715 46	14 3092	07/20/2009	1 012 56	20 2517	297 10	41 53
10	AK STEEL HOLDIN	AKS	05/01/2009	143 10	14 3092	09/16/2009	237 23	23 7236	94 13	65 78
40	AK STEEL HOLDIN	AKS	05/01/2009	572 37	14 3092	09/18/2009	925 71	23 1435	353 34	61 73
240	AK STEEL HOLDIN	AKS	05/01/2009	3,434 20	14 3092	10/12/2009	4 694 73	19 5619	1 260 53	36 71
10	AK STEEL HOLDIN	AKS	05/01/2009	143 09	14 3092	10/15/2009	215 10	21 5113	72 01	50 32
20	AK STEEL HOLDIN	AKS	05/07/2009	270 39	13 5195	10/15/2009	430 22	21 5113	159 83	59 11
80	AK STEEL HOLDIN	AKS	05/07/2009	1,081 56	13 5195	10/20/2009	1 595 39	19 9430	513 83	47 51
250	AK STEEL HOLDIN	AKS	05/26/2009	3 252 43	13 0097	10/20/2009	4 985 62	19 9430	1 733 19	53 29
100	AK STEEL HOLDIN	AKS	06/04/2009	1 604 23	16 0423	10/20/2009	1 994 25	19 9430	390 02	24 31
217	AKBANK TAS SIRI	AKBTY	04/30/2009	1,673 27	7 7109	09/23/2009	2,422 56	11 1642	749 29	44 78
158	AKAMAI TECH INC	AKAM	03/30/2009	3,026 44	19 1547	05/07/2009	3 378 88	21 3859	352 44	11 65
42	AKAMAI TECH INC	AKAM	03/30/2009	804 49	19 1547	05/08/2009	891 30	21 2222	86 81	10 79
100	AKAMAI TECH INC	AKAM	04/08/2009	1,952 34	19 5234	05/08/2009	2,122 17	21 2222	169 83	8 70
34	AKTIEBOLAGET EI	ELUXY	06/10/2009	916 76	26 9635	08/12/2009	1,311 34	38 5700	394 58	43 04
27	ALEXION PHARMA	ALXN	09/10/2008	1,110 13	41 1159	02/13/2009	1 078 10	39 9300	-32 03	-2 89
69	ALEXION PHARMA	ALXN	09/10/2008	2,837 00	41 1159	08/13/2009	2 928 29	42 4401	91 29	3 22
44	ALEXION PHARMA	ALXN	01/16/2009	1,626 43	36 9643	09/30/2009	1,926 15	43 7774	299 72	18 43
4	ALEXANDRIA REA	ARE	10/03/2008	432 71	108 1778	08/07/2009	205 18	51 2971	-227 53	-52 58
8	ALEXANDRIA REA	ARE	10/03/2008	865 42	108 1778	09/03/2009	396 34	49 5443	-469 08	-54 20
4	ALEXANDRIA REA	ARE	05/04/2009	144 34	36 0840	09/03/2009	198 17	49 5443	53 83	37 29
76	ALEXANDRIA REA	AREEP	05/19/2008	2,281 52	30 0200	01/14/2009	1,258 62	16 5609	-1,022 90	-44 83
336	ALEXANDRIA REA	AREEP	05/19/2008	10 086 72	30 0200	01/16/2009	5,177 73	15 4100	-4 908 99	-48 67
114	ALEXANDRIA REA	AREEP	11/11/2008	1,966 50	17 2500	01/16/2009	1 756 73	15 4100	-209 77	-10 67
30	ALLIANCE DATA S	ADS	08/10/2009	1,709 25	56 9749	10/20/2009	2 029 47	67 6511	320 22	18 73
133	ALLOS THERAPEU	ALTH	04/01/2009	826 53	6 2145	08/13/2009	989 65	7 4412	163 12	19 74
489	ALLOS THERAPEU	ALTH	04/01/2009	3 038 89	6 2145	10/13/2009	3,178 65	6 5005	139 76	4 60
150	ALTERA CORPOR	ALTR	01/30/2009	2,283 27	15 2217	03/30/2009	2,614 86	17 4325	331 59	14 52
100	ALTERA CORPOR	ALTR	01/30/2009	1,522 18	15 2217	04/09/2009	1,779 03	17 7908	256 85	16 87
350	ALTERA CORPOR	ALTR	01/30/2009	5,327 60	15 2217	04/14/2009	6 110 80	17 4599	783 20	14 70
50	ALTERA CORPOR	ALTR	02/04/2009	819 89	16 3978	04/14/2009	872 97	17 4599	53 08	6 47
50	ALTERA CORPOR	ALTR	02/06/2009	832 99	16 6597	04/14/2009	872 97	17 4599	39 98	4 80
150	ALTERA CORPOR	ALTR	02/24/2009	2,128 41	14 1894	04/14/2009	2 618 93	17 4599	490 52	23 05
22	AMB PPTY CORP	AMB	05/28/2008	1,280 84	58.2202	02/02/2009	339 79	15 4455	-941 05	-73 47
25	AMB PPTY CORP	AMB	06/13/2008	1,362 62	54 5049	02/02/2009	386 14	15 4455	-976 48	-71 66
3	AMB PPTY CORP	AMB	12/09/2008	57 83	19 2743	02/02/2009	46 34	15 4455	-11 49	-19 87
41	AMB PPTY CORP	AMB	12/09/2008	790 24	19 2743	02/13/2009	620 62	15 1375	-169 62	-21 46
3	AMB PPTY CORP	AMB	12/11/2008	57 72	19 2384	02/13/2009	45 42	15 1375	-12 30	-21 31
11	AMB PPTY CORP	AMB	12/11/2008	211 63	19 2384	04/08/2009	171 87	15 6253	-39 76	-18 79
9	AMB PPTY CORP	AMB	12/11/2008	173 15	19 2384	04/21/2009	146 69	16 2998	-26 46	-15 28
19	AMB PPTY CORP	AMB	12/11/2008	365 51	19 2384	04/23/2009	320 41	16 8651	-45 10	-12 34
5	AMB PPTY CORP	AMB	02/27/2009	61 04	12 2075	04/23/2009	84 33	16 8651	23 29	38 16
4	AMB PPTY CORP	AMB	02/27/2009	48 83	12 2075	07/16/2009	71 13	17 7834	22 30	45 67
25	AMB PPTY CORP	AMB	03/10/2009	293 84	11 7534	07/16/2009	444 57	17 7834	150 73	51 30
3	AMB PPTY CORP	AMB	03/18/2009	41 45	13 8159	07/16/2009	53 35	17 7834	11 90	28 71
17	AMB PPTY CORP	AMB	03/18/2009	234 87	13 8159	07/17/2009	296 73	17 4558	61 86	26 34
1	AMB PPTY CORP	AMB	03/25/2009	13 68	13 6744	07/17/2009	17 46	17 4558	3 78	27 63
27	AMEDISYS INC	AMED	07/23/2008	1,689 39	62 5697	02/17/2009	1 360 00	50 3706	-329 39	-19 50

69	AMEDISYS INC	AMED	07/23/2008	4 317 30	62 5697	02/25/2009	2 902 91	42 0716	-1 414 39	-32 76
1	AMEDISYS INC	AMED	07/30/2008	67 22	67 2199	02/25/2009	42 08	42 0716	-25 14	-37 40
37	AMEDISYS INC	AMED	07/30/2008	2,487 14	67 2199	02/25/2009	1,552 93	41 9712	-934 21	-37 56
62	AMEDISYS INC	AMED	07/30/2008	4 167 63	67 2199	02/26/2009	2,314 74	37 3348	-1,852 89	-44 46
1 0000	AOL INC	AOL	01/08/2009	17 28	17 2387	12/09/2009	23 19	17 2802	5 91	34 20
11	AOL INC	AOL	01/08/2009	190 10	17 2387	12/15/2009	283 24	25 7500	93 14	49 00
328	ANNALY CAPITAL	NLY	07/16/2008	4 663 31	14 2174	05/04/2009	4,745 31	14 4678	82 00	1 76
144	ANNALY CAPITAL	NLY	07/16/2008	2,047 31	14 2174	06/01/2009	2,050 47	14 2398	3 16	0 15
15	ANSYS INC	ANSS	03/12/2008	541 94	36 1290	02/13/2009	380 99	25 4000	-160 95	-29 70
52	ANSYS INC	ANSS	03/12/2008	1 878 71	36 1290	02/17/2009	1,272 46	24 4706	-606 25	-32 27
18	APOLLO GROUP II	APOL	11/07/2008	1,236 77	68 7091	02/17/2009	1,445 21	80 2900	208 44	16 85
82	APOLLO GROUP II	APOL	11/07/2008	5,634 14	68 7091	04/07/2009	5,213 65	63 5815	-420 49	-7 46
27	APOLLO GROUP II	APOL	12/16/2008	2 020 82	74 8450	04/07/2009	1,716 69	63 5815	-304 13	-15 05
23	APOLLO GROUP II	APOL	12/16/2008	1,721 43	74 8450	04/08/2009	1 448 70	62 9875	-272 73	-15 84
216	ARCHER DANIELS	ADM A	07/24/2008	8,799 97	40 7406	01/13/2009	8,056 32	37 2980	-743 65	-8 45
65	ARCHER DANIELS	ADM.A	12/18/2008	2,374 24	36 5268	01/13/2009	2,424 36	37 2980	50 12	2 11
48	ATHEROS COMMU	ATHR	02/05/2009	670 94	13 9777	07/24/2009	1 167 22	24 3176	496 28	73 97
67	ATHEROS COMMU	ATHR	02/05/2009	936 50	13 9777	07/27/2009	1 595 17	23 8093	658 67	70 33
5	ATHEROS COMMU	ATHR	07/20/2009	111 65	22 3292	07/27/2009	119 05	23 8093	7 40	6 63
38	ATHEROS COMMU	ATHR	07/20/2009	848 51	22 3292	11/09/2009	1,043 97	27 4736	195 46	23 04
0 1100	AU OPTRONICS C	AUO	12/01/2008		5 9335	09/16/2009	1 07	9 7273	1 07	
159	AUST & NZ BKG G	ANZBY	12/01/2008	1 473 10	9 2648	11/05/2009	3 256 89	20 4842	1 783 79	121 09
54	AUST & NZ BKG G	ANZBY	01/16/2009	537 20	9 9480	11/05/2009	1,106 12	20 4842	568 92	105 90
10	AUTOLIV INC	ALV	05/07/2009	251 10	25 1090	11/10/2009	385 06	38 5072	133 96	53 35
10	AUTOLIV INC	ALV	05/07/2009	251 09	25 1090	11/16/2009	402 51	40 2532	151 42	60 31
30	AUTOLIV INC	ALV	05/07/2009	753 27	25 1090	11/23/2009	1,229 03	40 9690	475 76	63 16
21	AUXILIUM PHARM	AUXL	11/20/2008	456 55	21 7405	02/13/2009	685 01	32 6200	228 46	50 04
6	AVALONBAY COM	AVB	10/08/2008	484 29	80 7142	02/13/2009	274 58	45 7620	-209 71	-43 30
1	AVALONBAY COM	AVB	10/08/2008	80 72	80 7142	04/14/2009	52 66	52 6745	-28 06	-34 76
6	AVALONBAY COM	AVB	10/08/2008	484 29	80 7142	04/17/2009	338 14	56 3575	-146 15	-30 18
7	AVALONBAY COM	AVB	10/08/2008	565 00	80 7142	04/29/2009	405 45	57 9243	-159 55	-28 24
207	AVERY DENNISON	AVY.A	04/09/2008	10 764 00	52 0000	01/13/2009	6,594 08	31 8557	-4,169 92	-38 74
35	AVERY DENNISON	AVY.A	11/05/2008	1,207 15	34 4900	01/13/2009	1,114 95	31 8557	-92 20	-7 64
10	AVON PRODUCTS	AVP	10/15/2009	340 07	34 0070	12/22/2009	318 73	31 8740	-21 34	-6 28
10	AVON PRODUCTS	AVP	10/15/2009	340 07	34 0070	12/23/2009	320 04	32 0045	-20 03	-5 89
20	AVON PRODUCTS	AVP	10/15/2009	680 14	34 0070	12/28/2009	644 82	32 2420	-35 32	-5 19
166	AXIS CAPITAL HLI	AXS	11/18/2008	4 044 78	24 3661	02/03/2009	4,152 23	25 0136	107 45	2 66
58	AXIS CAPITAL HLI	AXS	11/18/2008	1 413 23	24 3661	02/03/2009	1,454 89	25 0845	41 66	2 95
126	AXIS CAPITAL HLI	AXS	11/18/2008	3 070 12	24 3661	02/04/2009	3 189 41	25 3129	119 29	3 89
50	AXIS CAPITAL HLI	AXS	11/25/2008	1 135 14	22 7028	02/04/2009	1 265 64	25 3129	130 50	11 50
111	BB&T CORP	BBT	03/13/2008	3,498 37	31 5168	02/13/2009	1,719 71	15 4930	-1,778 66	-50 84
41	BCE INC	BCE	02/05/2009	824 30	20 1049	08/10/2009	959 40	23 4008	135 10	16 39
28	BCE INC	BCE	03/05/2009	526 70	18 8106	08/10/2009	655 21	23 4008	128 51	24 40
69	BCE INC	BCE	03/05/2009	1 297 93	18 8106	11/05/2009	1 702 29	24 6716	404 36	31 15
10	BJS WHSL CLUB II	BJ	10/12/2009	362 88	36 2872	12/22/2009	335 82	33 5830	-27 06	-7 46
10	BJS WHSL CLUB II	BJ	10/12/2009	362 88	36 2872	12/23/2009	337 23	33 7235	-25 65	-7 07
10	BJS WHSL CLUB II	BJ	10/12/2009	362 88	36 2872	12/28/2009	340 30	34 0313	-22 58	-6 22
50	BMC SOFTWARE I	BMC	02/23/2009	1,460 43	29 2084	04/08/2009	1,669 52	33 3905	209 09	14 32
200	BMC SOFTWARE I	BMC	02/23/2009	5,841 68	29 2084	04/17/2009	6,581 66	32 9092	739 98	12 67
50	BMC SOFTWARE I	BMC	02/24/2009	1 429 02	28 5803	04/17/2009	1,645 42	32 9092	216 40	15 14
0 0073	BANK OF AMERIC.	BAC	02/29/2008	0 44	58 9853	01/02/2009	0 10	13 7174	-0 34	-77 27
0 0333	BANK OF AMERIC.	BAC	03/03/2008	1 89	56 6236	01/02/2009	0 47	14 1184	-1 42	-75 13
0 0206	BANK OF AMERIC.	BAC	04/17/2008	1 11	53 5881	01/02/2009	0 29	14 0708	-0 82	-73 87
0 0431	BANK OF AMERIC.	BAC	04/29/2008	2 50	57 7584	01/02/2009	0 60	13 9114	-1 90	-76 00
0 0552	BANK OF AMERIC.	BAC	05/27/2008	2 84	51 3324	01/02/2009	0 77	13 9543	-2 07	-72 89
0 0479	BANK OF AMERIC.	BAC	06/23/2008	1 92	39 9947	01/02/2009	0 67	13 9933	-1 25	-65 10
0 0425	BANK OF AMERIC.	BAC	06/24/2008	1 72	40 3227	01/02/2009	0 59	13 8856	-1 13	-65 70

0 0920	BANK OF AMERIC. BAC	08/01/2008	2 85	30 9815	01/02/2009	1 29	14 0278	-1 56	-54 74
0 1113	BANK OF AMERIC. BAC	08/04/2008	3 42	30 7218	01/02/2009	1 56	14 0149	-1 86	-54 39
0 1316	BANK OF AMERIC. BAC	08/08/2008	4 06	30 8285	01/02/2009	1 84	13 9807	-2 22	-54 68
0 0108	BANK OF AMERIC. BAC	10/06/2008	0 32	28 9668	01/02/2009	0 15	13 9147	-0 17	-53 13
0 2040	BANK OF AMERIC. BAC	11/21/2008	1 96	9 5972	01/02/2009	2 85	13 9726	0 89	45 41
19 7612	BANK OF AMERIC. BAC	02/29/2008	1,165 18	58 9853	02/05/2009	78 72	3 9840	-1 086 46	-93 24
90 2142	BANK OF AMERIC. BAC	03/03/2008	5 106 36	56 6236	02/05/2009	350 41	3 9840	-4 746 95	-92 96
55 8469	BANK OF AMERIC. BAC	04/17/2008	2 991 62	53 5881	02/05/2009	222 49	3 9840	-2 769 13	-92 56
116 8489	BANK OF AMERIC. BAC	04/29/2008	6 746 50	57 7584	02/05/2009	465 52	3 9840	-6 280 98	-93 10
149 4978	BANK OF AMERIC. BAC	05/27/2008	7 671 24	51 3324	02/05/2009	595 59	3 9840	-7 075 65	-92 24
129 7366	BANK OF AMERIC. BAC	06/23/2008	5 186 88	39 9947	02/05/2009	516 87	3 9840	-4 670 01	-90 04
115 1305	BANK OF AMERIC. BAC	06/24/2008	4 640 66	40 3227	02/05/2009	458 68	3 9840	-4 181 98	-90 12
249 1630	BANK OF AMERIC. BAC	08/01/2008	7,716 58	30 9815	02/05/2009	992 66	3 9840	-6,723 92	-87 14
228 8009	BANK OF AMERIC. BAC	08/04/2008	7 026 59	30 7218	02/05/2009	911 55	3 9840	-6 115 04	-87 03
72 7723	BANK OF AMERIC. BAC	08/04/2008	2 234 86	30 7218	02/13/2009	413 52	5 6825	-1 821 34	-81 50
347 2277	BANK OF AMERIC. BAC	08/08/2008	10 700 55	30 8285	02/13/2009	1 973 11	5 6825	-8 727 44	-81 56
9 3332	BANK OF AMERIC. BAC	08/08/2008	287 62	30 8285	02/18/2009	43 35	4 6458	-244 27	-84 93
29 2122	BANK OF AMERIC. BAC	10/06/2008	845 87	28 9668	02/18/2009	135 71	4 6458	-710 16	-83 96
148	BANK OF AMERIC. BAC	10/10/2008	2,863 80	19 3500	02/18/2009	687 57	4 6458	-2,176 23	-75 99
205 4546	BANK OF AMERIC. BAC	11/21/2008	1,971 06	9 5972	02/18/2009	954 50	4 6458	-1 016 56	-51 57
347	BANK OF AMERIC. BAC	11/21/2008	3 328 99	9 5972	03/06/2009	1,082 63	3 1200	-2 246 36	-67 48
61	BEST BUY CO INC BBY	09/15/2008	2 707 34	44 3827	02/13/2009	1 854 52	30 4022	-852 82	-31 50
96	BEST BUY CO INC BBY	09/25/2008	3 719 08	38 7404	02/13/2009	2 918 60	30 4022	-800 48	-21 52
7	BEST BUY CO INC BBY	09/25/2008	271 18	38 7404	04/21/2009	275 92	39 4195	4 74	1 75
59	BEST BUY CO INC BBY	10/27/2008	1 338 96	22 6941	04/21/2009	2,325 70	39 4195	986 74	73 69
185	BEST BUY CO INC BBY	10/27/2008	4 198 40	22 6941	06/19/2009	6,371 90	34 4436	2 173 50	51 77
40	BEST BUY CO INC BBY	11/13/2008	872 40	21 8100	06/19/2009	1,377 71	34 4436	505 31	57 92
26	BEST BUY CO INC BBY	11/13/2008	567 06	21 8100	06/26/2009	875 46	33 6724	308 40	54 39
18	BEST BUY CO INC BBY	11/25/2008	370 95	20 6079	06/26/2009	606 09	33 6724	235 14	63 39
28	BEST BUY CO INC BBY	11/25/2008	577 02	20 6079	07/21/2009	999 68	35 7040	422 66	73 25
17	BEST BUY CO INC BBY	11/25/2008	350 34	20 6079	08/03/2009	646 52	38 0315	296 18	84 54
60	BEST BUY CO INC BBY	11/25/2008	1 236 46	20 6079	09/23/2009	2,315 30	38 5895	1,078 84	87 25
56	BEST BUY CO INC BBY	01/13/2009	1,536 02	27 4289	09/23/2009	2,160 95	38 5895	624 93	40 69
35	BEST BUY CO INC BBY	03/19/2009	1,158 61	33 1030	09/23/2009	1,350 61	38 5895	192 00	16 57
60	BEST BUY CO INC BBY	03/19/2009	1 986 18	33 1030	10/15/2009	2,442 37	40 7074	456 19	22 97
32	BEST BUY CO INC BBY	03/19/2009	1,059 30	33 1030	12/16/2009	1,335 65	41 7403	276 35	26 09
50	BORG WARNER IN BWA	05/05/2009	1 492 99	29 8598	08/13/2009	1,541 38	30 8285	48 39	3 24
20	BORG WARNER IN BWA	05/05/2009	597 20	29 8598	09/08/2009	652 85	32 6435	55 65	9 32
10	BORG WARNER IN BWA	05/05/2009	298 60	29 8598	11/02/2009	309 60	30 9611	11 00	3 68
20	BORG WARNER IN BWA	05/05/2009	597 20	29 8598	11/10/2009	648 53	32 4276	51 33	8 60
30	BORG WARNER IN BWA	05/05/2009	895 80	29 8598	11/23/2009	927 98	30 9335	32 18	3 59
120	BORG WARNER IN BWA	05/05/2009	3,583 16	29 8598	11/30/2009	3,600 67	30 0064	17 51	0 49
18	BORG WARNER IN BWA	08/05/2009	596 49	33 1380	11/30/2009	540 11	30 0064	-56 38	-9 45
32	BORG WARNER IN BWA	08/05/2009	1,060 41	33 1380	12/01/2009	990 70	30 9605	-69 71	-6 57
30	BORG WARNER IN BWA	09/29/2009	906 57	30 2189	12/01/2009	928 80	30 9605	22 23	2 45
9	BOSTON PROPER BXP	06/24/2008	854 68	94 9643	02/13/2009	382 78	42 5320	-471 90	-55 21
7	BOSTON PROPER BXP	07/03/2008	625 75	89 3923	02/13/2009	297 73	42 5320	-328 02	-52 42
3	BOSTON PROPER BXP	07/10/2008	274 78	91 5927	02/13/2009	127 60	42 5320	-147 18	-53 56
7	BOSTON PROPER BXP	07/10/2008	641 16	91 5927	04/13/2009	302 38	43 1989	-338 78	-52 84
1	BOSTON PROPER BXP	07/10/2008	91 59	91 5927	04/21/2009	41 91	41 9207	-49 68	-54 24
2	BOSTON PROPER BXP	07/10/2008	183 18	91 5927	05/04/2009	96 59	48 3004	-86 59	-47 27
17	BOSTON PROPER BXP	07/11/2008	1 553 12	91 3598	05/04/2009	821 09	48 3004	-732 03	-47 13
610	BOSTON SCIENTIF BSX	03/12/2008	7,908 23	12 9643	02/13/2009	5 290 50	8 6730	-2,617 73	-33 10
2,285	BRANDES SEP MN SMARX	02/27/2009	12,818 85	5 6100	05/20/2009	14 624 00	6 4000	1 805 15	14 08
1,730	BRANDES SEP MN SMARX	02/27/2009	9,705 30	5 6100	06/17/2009	11,625 60	6 7200	1,920 30	19 79
1,942	BRANDES SEP MN SMARX	02/27/2009	10 894 62	5 6100	10/06/2009	14,526 16	7 4800	3 631 54	33 33
3 216	BRANDES SEP MN SMARX	02/27/2009	18 041 76	5 6100	11/18/2009	24,345 12	7 5700	6,303 36	34 94

26	BRE PROPERTIES	BRE	03/24/2008	1,259 47	48 4412	01/20/2009	684 26	26 3175	-575 21	-45 67
7	BRE PROPERTIES	BRE	06/10/2008	334 37	47 7662	01/20/2009	184 23	26 3175	-150 14	-44 90
20	BRE PROPERTIES	BRE	06/10/2008	955 32	47 7662	02/02/2009	493 59	24 6800	-461 73	-48 33
3	BRE PROPERTIES	BRE	07/18/2008	135 91	45 3007	02/02/2009	74 04	24 6800	-61 87	-45 52
13	BRE PROPERTIES	BRE	07/18/2008	588 91	45 3007	02/13/2009	282 48	21 7300	-306 43	-52 03
12	BRE PROPERTIES	BRE	07/18/2008	543 60	45 3007	03/26/2009	242 26	20 1892	-301 34	-55 43
21	BROADCOM CORF	BRCM	03/03/2008	388 29	18 4898	02/17/2009	363 50	17 3100	-24 79	-6 38
100	BROADCOM CORF	BRCM	03/03/2008	1 848 99	18 4898	02/18/2009	1 771 45	17 7146	-77 54	-4 19
159	BROADCOM CORF	BRCM	03/03/2008	2,939 88	18 4898	02/23/2009	2,472 10	15 5479	-467 78	-15 91
303	BROADCOM CORF	BRCM	07/10/2008	8,287 09	27 3501	02/23/2009	4,710 99	15 5479	-3,576 10	-43 15
100	BROADCOM CORF	BRCM	07/10/2008	2,735 01	27 3501	02/23/2009	1 562 08	15 6209	-1 172 93	-42 89
97	BROADCOM CORF	BRCM	07/10/2008	2 652 95	27 3501	02/24/2009	1 519 39	15 6640	-1 133 56	-42 73
70	BROADCOM CORF	BRCM	12/16/2008	1 305 49	18 6498	02/24/2009	1 096 48	15 6640	-209 01	-16 01
40	BROADCOM CORF	BRCM	12/16/2008	746 00	18 6498	10/12/2009	1,198 76	29 9700	452 76	60 69
20	BROADCOM CORF	BRCM	12/16/2008	373 00	18 6498	11/16/2009	595 61	29 7814	222 61	59 68
30	BROADCOM CORF	BRCM	12/16/2008	559 49	18 6498	11/30/2009	865 26	28 8431	305 77	54 65
50	BROCADE COMMU	BRCD	04/20/2009	219 13	4 3826	05/08/2009	286 01	5 7205	66 88	30 52
250	BROCADE COMMU	BRCD	04/20/2009	1,095 65	4 3826	05/26/2009	1 770 58	7 0825	674 93	61 60
130	BROCADE COMMU	BRCD	04/20/2009	569 74	4 3826	10/12/2009	1,203 77	9 2601	634 03	111 28
60	BROCADE COMMU	BRCD	04/20/2009	262 96	4 3826	10/20/2009	535 19	8 9201	272 23	103 53
10	BROCADE COMMU	BRCD	04/20/2009	43 83	4 3826	11/02/2009	87 31	8 7320	43 48	99 20
90	BROCADE COMMU	BRCD	04/20/2009	394 44	4 3826	11/10/2009	819 87	9 1100	425 43	107 86
430	BROCADE COMMU	BRCD	04/20/2009	1,884 51	4 3826	11/13/2009	3 469 75	8 0694	1,585 24	84 12
230	BROCADE COMMU	BRCD	04/20/2009	1,007 99	4 3826	11/16/2009	1,885 95	8 2000	877 96	87 10
50	BROCADE COMMU	BRCD	04/27/2009	270 94	5 4188	11/23/2009	392 98	7 8600	122 04	45 04
50	BROCADE COMMU	BRCD	04/27/2009	270 94	5 4188	11/24/2009	355 84	7 1171	84 90	31 34
50	BROCADE COMMU	BRCD	04/29/2009	280 88	5 6176	11/24/2009	355 84	7 1171	74 96	26 69
710	BROCADE COMMU	BRCD	05/04/2009	4,185 73	5 8954	11/24/2009	5 053 02	7 1171	867 29	20 72
128	BROOKLINE BANC	BRKL	10/14/2008	1,502 02	11 7345	07/28/2009	1 462 81	11 4285	-39 21	-2 61
419	BRUKER CORPOR	BRKR	09/17/2008	6,040 25	14 4159	03/05/2009	1 599 78	3 8181	-4,440 47	-73 51
56	BUCYRUS INTERN	BUCY	03/03/2008	2,830 31	50 5413	02/17/2009	791 39	14 1320	-2,038 92	-72 04
15	BUCYRUS INTERN	BUCY	09/29/2009	530 21	35 3469	12/08/2009	760 21	50 6820	230 00	43 38
78	BUCYRUS INTERN	BUCY	09/29/2009	2,757 05	35 3469	12/14/2009	4,089 13	52 4262	1,332 08	48 32
39	BUNGE LTD 4 875'	BGEPF	12/02/2008	1,911 00	49 0000	01/14/2009	2 378 99	61 0000	467 99	24 49
50	CF INDUSTRIES H	CF	04/09/2009	3 609 33	72 1865	05/29/2009	3 861 13	77 2246	251 80	6 98
50	CF INDUSTRIES H	CF	04/15/2009	3 690 85	73 8170	05/29/2009	3,861 13	77 2246	170 28	4 61
64	CVS CAREMARK C	CVS	10/22/2008	1 832 17	28 6275	05/19/2009	2,005 69	31 3398	173 52	9 47
89	CAL DIVE INTERN.	DVR	03/03/2008	882 68	9 9178	02/05/2009	542 00	6 0900	-340 68	-38 60
364	CAL DIVE INTERN.	DVR	06/25/2008	5,448 64	14 9688	02/05/2009	2 216 76	6 0900	-3,231 88	-59 32
1	CAMDEN PPTY TR	CPT	07/03/2008	42 88	42 8793	03/18/2009	22 70	22 6950	-20 18	-47 06
15	CAMPBELL SOUP	CPB	11/05/2008	580 05	38 6700	06/09/2009	433 91	28 9274	-146 14	-25 19
50	CANON INC ADR	CAJ	12/01/2008	1,413 61	28 2721	07/06/2009	1 608 38	32 1685	194 77	13 78
10	CANON INC ADR	CAJ	02/13/2009	266 60	26 6594	07/06/2009	321 68	32 1685	55 08	20 66
54	CANON INC ADR	CAJ	02/13/2009	1,439 60	26 6594	11/05/2009	2,024 23	37 4869	584 63	40 61
132	CAPITAL ONE FINI	COF	04/03/2008	6,903 72	52 3009	01/29/2009	2 480 00	18 7880	-4,423 72	-64 08
173	CAPITAL ONE FINI	COF	04/11/2008	8,507 93	49 1788	01/29/2009	3 250 30	18 7880	-5 257 63	-61 80
3	CAPITAL ONE FINI	COF	04/15/2008	139 01	46 3379	01/29/2009	56 36	18 7880	-82 65	-59 46
52	CAPITAL ONE FINI	COF	09/16/2008	2,301 17	44 2531	01/29/2009	976 98	18 7880	-1,324 19	-57 54
78	CAPITAL ONE FINI	COF	09/16/2008	3 451 73	44 2531	02/13/2009	953 93	12 2300	-2 497 80	-72 36
8	CAPITAL ONE FINI	COF	09/25/2008	395 83	49 4782	02/13/2009	97 84	12 2300	-297 99	-75 28
21	CAPITAL ONE FINI	COF	09/25/2008	1,039 04	49 4782	04/01/2009	266 04	12 6688	-773 00	-74 40
132	CAPITAL ONE FINI	COF	12/02/2008	3 711 54	28 1177	04/01/2009	1 672 27	12 6688	-2,039 27	-54 94
51	CAPITAL ONE FINI	COF	01/08/2009	1,616 17	31 6895	04/01/2009	646 11	12 6688	-970 06	-60 02
93	CARDINAL HEALTI	CAH	02/13/2009	3 539 02	38 0540	05/19/2009	3,312 38	35 6180	-226 64	-6 40
150	CARMAX INC	KMX	06/05/2009	1,842 50	12 2833	07/20/2009	2 249 28	14 9956	406 78	22 08
400	CARMAX INC	KMX	06/05/2009	4 913 32	12 2833	07/21/2009	6 089 72	15 2247	1,176 40	23 94
150	CARMAX INC	KMX	06/12/2009	1,994 36	13 2957	07/21/2009	2 283 64	15 2247	289 28	14 50

50	CARMAX INC	KMX	06/15/2009	645 80	12 9160	07/21/2009	761 22	15 2247	115 42	17 87
50	CARMAX INC	KMX	06/18/2009	626 30	12 5260	07/21/2009	761 22	15 2247	134 92	21 54
36	CARNIVAL CORP	CCL	12/01/2008	713 70	19 8249	09/29/2009	1,211 23	33 6464	497 53	69 71
50	CARNIVAL CORP	CCL	12/01/2008	991 25	19 8249	11/25/2009	1,649 48	32 9906	658 23	66 40
24	CARRIZO OIL & G/	CRZO	03/03/2008	1,393 30	58 0542	01/13/2009	402 43	16 7684	-990 87	-71 12
310	CAVIUM NETWOR	CAVM	03/05/2009	3,245 27	10 4686	03/20/2009	3,611 43	11 6499	366 16	11 28
70	CELANESE CORP	150870-20-2	01/21/2009	1,160 36	16 5765	02/17/2009	1,011 49	14 4500	-148 87	-12 83
11	CENTRAL EURO D	CEDC	03/03/2008	585 14	53 1942	02/25/2009	91 86	8 3502	-493 28	-84 30
7	CENTRAL EURO D	CEDC	10/08/2008	241 79	34 5412	06/17/2009	187 99	26 8561	-53 80	-22 25
124	CENTRICA PLC-SF	CPYYY	02/13/2009	2 070 80	16 7000	11/06/2009	1 969 70	15 8852	-101 10	-4 88
40	CENTRICA PLC-SF	CPYYY	03/06/2009	579 18	14 4794	11/06/2009	635 40	15 8852	56 22	9 71
38	CENTRICA PLC-SF	CPYYY	03/06/2009	550 21	14 4794	12/09/2009	633 86	16 6812	83 65	15 20
121	CENTRICA PLC-SF	CPYYY	04/06/2009	1,695 83	14 0151	12/09/2009	2,018 37	16 6812	322 54	19 02
77	CENTRICA PLC-SF	CPYYY	04/30/2009	1 068 29	13 8739	12/09/2009	1,284 42	16 6812	216 13	20 23
20	CEPHALON INC	CEPH	04/09/2009	1 336 04	66 8016	09/29/2009	1,169 99	58 5016	-166 05	-12 43
80	CEPHALON INC	CEPH	04/09/2009	5,344 12	66 8016	10/07/2009	4 342 66	54 2848	-1 001 46	-18 74
10	CEPHALON INC	CEPH	09/08/2009	574 39	57 4394	10/07/2009	542 83	54 2848	-31 56	-5 49
40	CEPHALON INC	CEPH	09/18/2009	2,334 97	58 3742	10/07/2009	2,171 34	54 2848	-163 63	-7 01
136	CHICOS FAS INC	CHS	07/23/2009	1,448 42	10 6501	11/18/2009	2,019 88	14 8525	571 46	39 45
2 190	CINCINNATI BELL	CBB	03/03/2008	8,694 95	3 9703	01/16/2009	2 886 62	1 3181	-5,808 33	-66 80
0 3758	CITIGROUP INC	C	01/21/2009	0 38	1 0221	07/30/2009	1 15	3 0601	0 77	202 63
4,995	CITIGROUP INC	C	01/21/2009	5,105 63	1 0221	08/05/2009	17 482 05	3 5000	12,376 42	242 41
42	CLEAN HARBORS	CLH	05/15/2008	2,785 24	66 3153	02/17/2009	2,035 72	48 4700	-749 52	-26 91
29	CLEAN HARBORS	CLH	05/15/2008	1 923 14	66 3153	05/01/2009	1,463 07	50 4522	-460 07	-23 92
21	CLEAN HARBORS	CLH	07/10/2008	1 503 00	71 5712	05/01/2009	1,059 47	50 4522	-443 53	-29 51
79	CLEAN HARBORS	CLH	07/10/2008	5,654 12	71 5712	05/04/2009	3,953 71	50 0483	-1,700 41	-30 07
50	CLEAN HARBORS	CLH	12/05/2008	2,867 39	57 3477	05/04/2009	2,502 35	50 0483	-365 04	-12 73
23	COCA-COLA ENTE	CCE	12/19/2008	274 67	11 9420	10/29/2009	448 36	19 4944	173 69	63 24
34	CITIGROUP 6 5% 1	C I	01/21/2009	454 47	13 3665	02/17/2009	356 31	10 4800	-98 16	-21 60
75	COMMUNITY HEAI	CYH	02/25/2009	1 352 95	18 0393	09/14/2009	2,567 35	34 2323	1,214 40	89 76
126	COMMUNITY HEAI	CYH	02/25/2009	2 272 94	18 0393	09/25/2009	3,975 04	31 5488	1,702 10	74 89
82	COMMUNITY HEAI	CYH	05/04/2009	1,828 55	22 2994	09/25/2009	2 586 94	31 5488	758 39	41 47
10	COMMUNITY HEAI	CYH	10/12/2009	354 58	35 4571	10/20/2009	363 79	36 3800	9 21	2 60
80	COMMUNITY HEAI	CYH	10/12/2009	2 836 57	35 4571	11/02/2009	2,617 66	32 7216	-218 91	-7 72
20	COMMUNITY HEAI	CYH	10/12/2009	709 15	35 4571	11/10/2009	656 33	32 8176	-52 82	-7 45
38	COMMUNITY HEAI	CYH	10/12/2009	1 347 37	35 4571	11/19/2009	1,190 25	31 3234	-157 12	-11 66
31	COMMUNITY HEAI	CYH	10/12/2009	1 099 17	35 4571	11/20/2009	958 97	30 9356	-140 20	-12 76
121	COMMUNITY HEAI	CYH	10/12/2009	4 290 29	35 4571	11/23/2009	3,827 32	31 6316	-462 97	-10 79
100	COMPANHIA BRAS	1572-441	02/26/2009	2,471 94	24 7194	03/12/2009	2,652 99	26 5301	181 05	7 32
21	COMSTOCK RES I	CRK	10/28/2008	744 35	35 4451	02/13/2009	818 79	38 9906	74 44	10 00
91	COMSTOCK RES I	CRK	10/28/2008	3,225 50	35 4451	03/03/2009	2 576 80	28 3167	-648 70	-20 11
90	CON-WAY INC	CNW	05/12/2009	2 436 38	27 0708	09/08/2009	3 694 89	41 0555	1 258 51	51 65
10	CON-WAY INC	CNW	05/12/2009	270 71	27 0708	09/16/2009	443 02	44 3041	172 31	63 65
142	CON-WAY INC	CNW	05/12/2009	3,844 05	27 0708	10/22/2009	4,993 56	35 1668	1,149 51	29 90
58	CON-WAY INC	CNW	05/12/2009	1 570 10	27 0708	10/22/2009	2 050 59	35 3559	480 49	30 60
50	CON-WAY INC	CNW	06/04/2009	1,619 78	32 3956	10/22/2009	1,767 75	35 3559	147 97	9 14
51	CONCHO RESOUF	CXO	02/13/2008	1,118 25	21 9265	02/13/2009	1,301 51	25 5200	183 26	16 39
37	CONCUR TECHNC	CNQR	03/03/2008	1,027 32	27 7656	01/27/2009	952 92	25 7548	-74 40	-7 24
13	CONCUR TECHNC	CNQR	04/04/2008	405 59	31 1990	01/27/2009	334 81	25 7548	-70 78	-17 45
100	CONCUR TECHNC	CNQR	04/04/2008	3 119 91	31 1990	02/04/2009	2,535 76	25 3578	-584 15	-18 72
287	CONCUR TECHNC	CNQR	04/04/2008	8,954 13	31 1990	02/05/2009	6,408 61	22 3298	-2,545 52	-28 43
100	CONCUR TECHNC	CNQR	07/10/2008	3,138 28	31 3828	02/05/2009	2,232 96	22 3298	-905 32	-28 85
100	CONCUR TECHNC	CNQR	08/05/2008	4,197 94	41 9794	02/05/2009	2,232 96	22 3298	-1 964 98	-46 81
94	CONCUR TECHNC	CNQR	11/12/2008	2,182 44	23 2174	02/05/2009	2,099 00	22 3298	-83 44	-3 82
6	CONCUR TECHNC	CNQR	11/12/2008	139 30	23 2174	02/13/2009	137 22	22 8706	-2 08	-1 49
15	CONCUR TECHNC	CNQR	11/14/2008	355 52	23 7009	02/13/2009	343 05	22 8706	-12 47	-3 51
47	CONCUR TECHNC	CNQR	11/14/2008	1,113 94	23 7009	09/18/2009	1,810 87	38 5303	696 93	62 56

122	CORINTHIAN COLI	COCO	07/31/2008	1 921 66	15 7513	01/16/2009	2,079 25	17 0432	157 59	8 20
90	CORINTHIAN COLI	COCO	07/31/2008	1,417 62	15 7513	02/13/2009	1 920 58	21 3400	502 96	35 48
30	CORPORATE OFFI	OFC	01/22/2009	790 58	26 3525	02/13/2009	774 05	25 8020	-16 53	-2 09
13	CORPORATE OFFI	OFC	01/26/2009	364 84	28 0638	02/13/2009	335 43	25 8020	-29 41	-8 06
2	CORPORATE OFFI	OFC	01/26/2009	56 12	28 0638	05/22/2009	56 70	28 3521	0 58	1 03
9	CORPORATE OFFI	OFC	01/28/2009	266 77	29 6409	05/22/2009	255 16	28 3521	-11 61	-4 35
6	CORPORATE OFFI	OFC	01/28/2009	177 84	29 6409	08/28/2009	226 56	37 7623	48 72	27 40
12	CORPORATE OFFI	OFC	01/29/2009	350 34	29 1945	08/28/2009	453 14	37 7623	102 80	29 34
6	CORPORATE OFFI	OFC	01/29/2009	175 16	29 1945	09/10/2009	216 99	36 1660	41 83	23 88
14	CORPORATE OFFI	OFC	02/17/2009	338 45	24 1752	09/10/2009	506 31	36 1660	167 86	49 60
232	COVENTRY HEAL'	CVH	07/22/2009	4 358 97	18 7886	09/15/2009	5,391 03	23 2378	1 032 06	23 68
118	COVENTRY HEAL'	CVH	07/22/2009	2 217 05	18 7886	09/16/2009	2 616 42	22 1737	399 37	18 01
50	COVENTRY HEAL'	CVH	08/05/2009	1,092 37	21 8474	09/16/2009	1,108 66	22 1737	16 29	1 49
17	FIRST SOLAR INC	FSLR	02/25/2008	3,635 45	213 8500	02/17/2009	2,272 12	133 6550	-1 363 33	-37 50
3	FIRST SOLAR INC	FSLR	02/25/2008	641 55	213 8500	02/23/2009	381 74	127 2501	-259 81	-40 50
2	FIRST SOLAR INC	FSLR	06/19/2008	547 32	273 6578	02/23/2009	254 50	127 2501	-292 82	-53 50
18	FIRST SOLAR INC	FSLR	06/19/2008	4 925 84	273 6578	02/26/2009	1,869 21	103 8462	-3,056 63	-62 05
10	FIRST SOLAR INC	FSLR	07/10/2008	2 738 69	273 8694	02/26/2009	1,038 45	103 8462	-1 700 24	-62 08
5	FIRST SOLAR INC	FSLR	10/08/2008	619 95	123 9900	02/26/2009	519 23	103 8462	-100 72	-16 25
19	FIRST SOLAR INC	FSLR	12/02/2008	2 165 89	113 9940	02/26/2009	1,973 07	103 8462	-192 82	-8 90
11	FIRST SOLAR INC	FSLR	12/03/2008	1,361 18	123 7433	02/26/2009	1,142 31	103 8462	-218 87	-16 08
20	CREE INC	CREE	06/03/2008	499 95	24 9974	02/18/2009	422 19	21 1100	-77 76	-15 55
75	CROWN CASTLE I	CCIKO	01/21/2009	3,000 00	40 0000	02/17/2009	2,999 98	40 0000	-0 02	
347	DCT INDUSTRIAL	DCT	06/17/2008	3,157 38	9 0991	02/13/2009	1,217 99	3 5101	-1,939 39	-61 42
110	DCT INDUSTRIAL	DCT	07/10/2008	887 02	8 0638	02/13/2009	386 11	3 5101	-500 91	-56 47
50	D R HORTON INC	DHI	03/12/2009	405 49	8 1097	04/15/2009	552 56	11 0517	147 07	36 27
525	D R HORTON INC	DHI	03/12/2009	4,257 58	8 1097	04/17/2009	6,564 48	12 5041	2 306 90	54 18
125	D R HORTON INC	DHI	03/19/2009	1,162 08	9 2966	04/17/2009	1,562 97	12 5041	400 89	34 50
50	D R HORTON INC	DHI	03/30/2009	503 31	10 0661	04/17/2009	625 19	12 5041	121 88	24 22
50	D R HORTON INC	DHI	04/08/2009	475 32	9 5064	04/17/2009	625 19	12 5041	149 87	31 53
25	DECKERS OUTDO	DECK	03/03/2008	2 608 00	104 3200	01/09/2009	1,818 57	72 7429	-789 43	-30 27
50	DECKERS OUTDO	DECK	01/06/2009	4 161 95	83 2390	01/26/2009	2,793 73	55 8750	-1 368 22	-32 87
24	DELHAIZE GROUP	DEG	12/01/2008	1 413 94	58 9140	09/30/2009	1 664 46	69 3546	250 52	17 72
1	DELHAIZE GROUP	DEG	03/05/2009	55 46	55 4521	09/30/2009	69 36	69 3546	13 90	25 06
18	DELHAIZE GROUP	DEG	03/05/2009	998 14	55 4521	10/01/2009	1 228 88	68 2732	230 74	23 12
9	DELHAIZE GROUP	DEG	03/05/2009	499 06	55 4521	12/09/2009	682 39	75 8235	183 33	36 74
22	DELHAIZE GROUP	DEG	07/14/2009	1 559 84	70 9018	12/09/2009	1,668 07	75 8235	108 23	6 94
199	DELL INC	DELL	03/03/2008	3 946 17	19 8300	01/30/2009	1,934 19	9 7196	-2,011 98	-50 99
183	DELL INC	DELL	03/03/2008	3,628 89	19 8300	02/02/2009	1,698 52	9 2816	-1,930 37	-53 19
63	DENBURY RESOU	DNR	02/05/2009	820 14	13 0181	02/13/2009	883 88	14 0300	63 74	7 77
346	DENBURY RESOU	DNR	02/05/2009	4,504 25	13 0181	06/30/2009	4,947 88	14 3006	443 63	9 85
50	DEVRY INC DEL	DV	07/23/2008	2,747 33	54 9466	01/27/2009	2,987 98	59 7600	240 65	8 76
50	DEVRY INC DEL	DV	07/23/2008	2,747 33	54 9466	02/11/2009	2,903 89	58 0782	156 56	5 70
50	DEVRY INC DEL	DV	07/23/2008	2 747 33	54 9466	02/17/2009	2,843 83	56 8770	96 50	3 51
100	DEVRY INC DEL	DV	09/03/2008	5 386 12	53 8612	02/17/2009	5,687 66	56 8770	301 54	5 60
21	DEVRY INC DEL	DV	10/08/2008	947 06	45 0978	02/17/2009	1,194 42	56 8770	247 36	26 12
29	DEVRY INC DEL	DV	10/08/2008	1 307 83	45 0978	04/09/2009	1,196 72	41 2676	-111 11	-8 50
50	DEVRY INC DEL	DV	10/16/2008	2,153 12	43 0624	04/09/2009	2 063 33	41 2676	-89 79	-4 17
50	DEVRY INC DEL	DV	11/05/2008	2 712 73	54 2546	04/09/2009	2,063 33	41 2676	-649 40	-23 94
249	DICKS SPORTING	DKS	10/23/2008	3 330 41	13 3751	05/05/2009	4,809 60	19 3162	1,479 19	44 41
101	DICKS SPORTING	DKS	10/23/2008	1 350 88	13 3751	05/05/2009	1 954 35	19 3506	603 47	44 67
49	DICKS SPORTING	DKS	11/25/2008	536 03	10 9391	05/05/2009	948 16	19 3506	412 13	76 89
1	DICKS SPORTING	DKS	11/25/2008	10 93	10 9391	05/06/2009	19 29	19 2961	8 36	76 49
61	DICKS SPORTING	DKS	02/17/2009	726 94	11 9170	05/06/2009	1 177 03	19 2961	450 09	61 92
50	DICKS SPORTING	DKS	04/20/2009	877 23	17 5446	05/06/2009	964 78	19 2961	87 55	9 98
50	DIRECTV GROUP	25459L-10-6	05/26/2009	1 209 00	24 1800	06/17/2009	1,144 22	22 8849	-64 78	-5 36
20	DISCOVERY COMI	DISCA	04/08/2009	346 43	17 3215	09/25/2009	561 92	28 0969	215 49	62 20

10	DISCOVERY COMI	DISCA	04/08/2009	173 22	17 3215	09/29/2009	287 85	28 7862	114 63	66 18
10	DISCOVERY COMI	DISCA	04/08/2009	173 22	17 3215	11/16/2009	314 59	31 4600	141 37	81 61
20	DISCOVERY COMI	DISCA	04/08/2009	346 43	17 3215	11/23/2009	626 46	31 3240	280 03	80 83
5	DOUGLAS EMMET	DEI	12/11/2008	59 61	11 9217	01/22/2009	51 06	10 2102	-8 55	-14 34
61	DOUGLAS EMMET	DEI	12/11/2008	727 22	11 9217	01/28/2009	653 25	10 7091	-73 97	-10 17
32	DOUGLAS EMMET	DEI	03/06/2009	198 28	6 1961	03/23/2009	273 13	8 5357	74 85	37 75
157	DREAMWORKS A	DWA	03/31/2009	3 350 96	21 3437	04/21/2009	2,879 70	18 3425	-471 26	-14 06
12	DRIL-QUIP INC	DRQ	02/05/2009	289 89	24 1569	11/09/2009	675 75	56 3135	385 86	133 11
16	DEUTSCHE BANK	DB	06/05/2008	1,652 88	103 3045	03/17/2009	557 16	34 8224	-1,095 72	-66 29
36	DEUTSCHE BANK	DB	06/05/2008	3,718 96	103 3045	04/29/2009	1 963 72	54 5495	-1,755 24	-47 20
112	EAST JAPAN RAIL	EJPRY	12/01/2008	1,440 96	12 8657	04/06/2009	888 19	7 9304	-552 77	-38 36
49	EAST JAPAN RAIL	EJPRY	02/13/2009	509 11	10 3900	04/06/2009	388 59	7 9304	-120 52	-23 67
5	EASTGROUP PPT	EGP	11/07/2008	169 13	33 8266	02/13/2009	139 11	27 8225	-30 02	-17 75
30	EASTGROUP PPT	EGP	11/12/2008	1,005 47	33 5156	02/13/2009	834 66	27 8225	-170 81	-16 99
10	EASTGROUP PPT	EGP	02/03/2009	308 27	30 8263	02/13/2009	278 23	27 8225	-30 04	-9 74
5	EASTGROUP PPT	EGP	02/03/2009	154 14	30 8263	02/27/2009	127 55	25 5125	-26 59	-17 25
9	EASTGROUP PPT	EGP	02/03/2009	277 44	30 8263	12/14/2009	354 71	39 4138	77 27	27 85
30	EMULEX CORP	ELX	09/29/2009	318 37	10 6121	11/23/2009	313 90	10 4635	-4 47	-1 40
90	ENDURANCE SPE	ENH	12/16/2008	2,523 72	28 0413	09/08/2009	3 096 24	34 4035	572 52	22 69
30	ENDURANCE SPE	ENH	12/16/2008	841 24	28 0413	09/16/2009	1,025 88	34 1969	184 64	21 95
20	ENDURANCE SPE	ENH	12/16/2008	560 83	28 0413	09/29/2009	724 48	36 2250	163 65	29 18
30	ENDURANCE SPE	ENH	12/16/2008	841 24	28 0413	10/23/2009	1 132 62	37 7550	291 38	34 64
45	EQUITY RESIDEN	EQR	03/05/2008	1 753 83	38 9740	02/13/2009	977 96	21 7325	-775 87	-44 24
43	EQUITY RESIDEN	EQR	03/17/2008	1,630 13	37 9100	02/13/2009	934 50	21 7325	-695 63	-42 67
11	EQUITY RESIDEN	EQR	03/25/2008	475 71	43 2465	02/13/2009	239 06	21 7325	-236 65	-49 75
8	EQUITY RESIDEN	EQR	07/03/2008	305 05	38 1306	04/08/2009	153 40	19 1784	-151 65	-49 71
166	ERICSSON (LM) TI	ERIC	10/20/2008	1 285 63	7 7447	03/17/2009	1,503 93	9 0599	218 30	16 98
87	EVEREST RE GRC	RE	11/05/2008	6,227 10	71 5758	08/04/2009	7,297 62	83 8828	1,070 52	17 19
13	EVEREST RE GRC	RE	11/05/2008	930 48	71 5758	08/05/2009	1,076 16	82 7844	145 68	15 66
50	EVEREST RE GRC	RE	12/05/2008	3,839 75	76 7950	08/05/2009	4 139 12	82 7844	299 37	7 80
513	EV3 INC	EVVV	10/15/2008	4 583 55	8 9348	01/27/2009	2,489 16	4 8522	-2,094 39	-45 69
20	EXPRESS SCRIPT	ESRX	05/29/2009	1,277 53	63 8765	09/22/2009	1,583 57	79 1810	306 04	23 96
10	EXPRESS SCRIPT	ESRX	05/29/2009	638 77	63 8765	12/14/2009	881 75	88 1780	242 98	38 04
10	EXPRESS SCRIPT	ESRX	05/29/2009	638 77	63 8765	12/16/2009	869 81	86 9840	231 04	36 17
131	F5 NETWORKS IN	FFIV	05/12/2008	3,699 72	28 2422	03/18/2009	2,688 75	20 5250	-1,010 97	-27 33
67	F5 NETWORKS IN	FFIV	08/05/2008	1,998 85	29 8335	03/18/2009	1,375 17	20 5250	-623 68	-31 20
33	F5 NETWORKS IN	FFIV	08/05/2008	984 50	29 8335	03/19/2009	677 71	20 5371	-306 79	-31 16
50	F5 NETWORKS IN	FFIV	01/27/2009	1 161 35	23 2270	03/19/2009	1,026 85	20 5371	-134 50	-11 58
50	F5 NETWORKS IN	FFIV	02/06/2009	1,184 86	23 6971	03/19/2009	1,026 85	20 5371	-158 01	-13 34
48	F5 NETWORKS IN	FFIV	04/21/2009	1 283 42	26 7378	07/23/2009	1 843 63	38 4100	560 21	43 65
33	F5 NETWORKS IN	FFIV	04/21/2009	882 35	26 7378	12/08/2009	1,716 17	52 0068	833 82	94 50
30	F5 NETWORKS IN	FFIV	04/21/2009	802 14	26 7378	12/14/2009	1,539 31	51 3116	737 17	91 90
78	F5 NETWORKS IN	FFIV	04/21/2009	2,085 54	26 7378	12/17/2009	3 906 35	50 0828	1,820 81	87 31
18	FTI CONSULTING I	FCN	03/03/2008	1 142 09	63 4492	02/13/2009	804 96	44 7206	-337 13	-29 52
44	FTI CONSULTING I	FCN	03/03/2008	2,791 76	63 4492	02/23/2009	1,774 06	40 3199	-1,017 70	-36 45
73	FTI CONSULTING I	FCN	04/16/2008	4 844 31	66 3604	02/23/2009	2 943 33	40 3199	-1,900 98	-39 24
6	FAIRFAX FINL HLI	FRFHF	04/03/2009	1 574 93	262 4891	11/05/2009	2 147 65	357 9515	572 72	36 36
10	EMERGENCY MEI	EMS	09/16/2009	471 80	47 1793	09/25/2009	467 58	46 7600	-4 22	-0 89
10	EMERGENCY MEI	EMS	09/16/2009	471 80	47 1793	10/23/2009	497 32	49 7340	25 52	5 41
10	EMERGENCY MEI	EMS	09/16/2009	471 80	47 1793	12/22/2009	532 59	53 2605	60 79	12 88
135	FASTENAL CO	FAST	07/30/2008	6 641 73	49 1980	02/17/2009	4 440 12	32 8900	-2 201 61	-33 15
65	FASTENAL CO	FAST	07/30/2008	3,197 87	49 1980	03/16/2009	1 834 10	28 2172	-1,363 77	-42 65
100	FASTENAL CO	FAST	08/27/2008	5,160 75	51 6075	03/16/2009	2,821 70	28 2172	-2,339 05	-45 32
50	FASTENAL CO	FAST	10/16/2008	1,760 50	35 2100	03/16/2009	1 410 86	28 2172	-349 64	-19 86
2	FEDL RLTY INVT T	FRT	08/06/2008	151 04	75 5171	06/01/2009	111 52	55 7602	-39 52	-26 17
9	FEDL RLTY INVT T	FRT	02/02/2009	443 99	49 3317	10/23/2009	529 23	58 8045	85 24	19 20
8	FEDL RLTY INVT T	FRT	02/02/2009	394 65	49 3317	10/27/2009	480 34	60 0449	85 69	21 71

0 6150	FIBRIA CELULOSE FBR	11/27/2009	9 32	15 1550	11/27/2009	9 46	15 3821	0 14	1 50
150	DOLLAR TREE ST(DLTR	02/24/2009	5,319 16	35 4611	03/02/2009	5,862 38	39 0828	543 22	10 21
483	FIFTH THIRD BAN(FITB	07/18/2008	6 486 79	13 4302	02/19/2009	697 49	1 4441	-5,789 30	-89 25
441	FIFTH THIRD BAN(FITB	10/23/2008	4 662 96	10 5736	02/19/2009	636 85	1 4441	-4,026 11	-86 34
50	FIFTH THIRD BAN(FITB	07/27/2009	439 90	8 7980	08/13/2009	527 11	10 5426	87 21	19 82
358	FIRST COMWLTH I FCF	12/01/2008	4 049 51	11 3115	09/14/2009	2 054 21	5 7382	-1 995 30	-49 27
139	FIRST COMWLTH I FCF	04/21/2009	1,413 68	10 1704	09/14/2009	797 59	5 7382	-616 09	-43 58
50	FLOWERS FOODS FLO	09/03/2008	1,338 36	26 7671	01/14/2009	1 144 90	22 8981	-193 46	-14 46
90	FLOWERS FOODS FLO	09/03/2008	2,409 04	26 7671	02/17/2009	2,110 16	23 4464	-298 88	-12 41
50	FLOWERS FOODS FLO	09/03/2008	1,338 36	26 7671	03/17/2009	1,134 57	22 6915	-203 79	-15 23
50	FLOWERS FOODS FLO	09/03/2008	1 338 36	26 7671	03/30/2009	1,145 49	22 9100	-192 87	-14 41
220	FLOWERS FOODS FLO	09/03/2008	5 888 74	26 7671	05/28/2009	4 545 72	20 6629	-1,343 02	-22 81
97	FLOWERS FOODS FLO	11/05/2008	2 754 64	28 3983	05/28/2009	2,004 25	20 6629	-750 39	-27 24
53	FLOWERS FOODS FLO	11/05/2008	1,505 11	28 3983	05/29/2009	1 120 14	21 1353	-384 97	-25 58
150	FLOWERS FOODS FLO	02/13/2009	3,628 17	24 1878	05/29/2009	3,170 21	21 1353	-457 96	-12 62
5	FLOWSERVE COR FLS	04/22/2009	309 49	61 8962	11/23/2009	514 41	102 8860	204 92	66 21
63	FLOWSERVE COR FLS	04/22/2009	3,899 46	61 8962	11/30/2009	6 218 49	98 7088	2,319 03	59 47
22	FLOWSERVE COR FLS	04/22/2009	1,361 72	61 8962	11/30/2009	2,157 43	98 0677	795 71	58 43
10	FLOWSERVE COR FLS	04/22/2009	618 95	61 8962	12/01/2009	1,017 03	101 7065	398 08	64 32
50	FLOWSERVE COR FLS	08/03/2009	4,209 23	84 1847	12/01/2009	5,085 20	101 7065	875 97	20 81
10	FLUOR CORP (NE' FLR	11/19/2008	332 40	33 2394	09/08/2009	534 38	53 4400	201 98	60 76
75	FLUOR CORP (NE' FLR	11/19/2008	2 492 95	33 2394	11/10/2009	3,374 98	45 0010	882 03	35 38
190	FLUOR CORP (NE' FLR	02/11/2009	7 994 88	42 0783	11/10/2009	8 549 98	45 0010	555 10	6 94
4	STANLEY WORKS SWKA	03/19/2008	3,452 00	863 0000	01/14/2009	2,025 99	506 5000	-1,426 01	-41 31
3	STANLEY WORKS SWKA	04/04/2008	2,721 72	907 2400	01/14/2009	1,519 49	506 5000	-1,202 23	-44 17
5	STANLEY WORKS SWKA	11/11/2008	3,150 00	630 0000	01/14/2009	2 532 49	506 5000	-617 51	-19 60
69	FRANKLIN RESOU BEN	09/24/2008	6 559 05	95 0586	02/13/2009	3 841 93	55 6806	-2 717 12	-41 43
1	FRANKLIN RESOU BEN	09/24/2008	95 05	95 0586	07/30/2009	86 77	86 7813	-8 28	-8 71
21	FRANKLIN RESOU BEN	11/21/2008	1,030 63	49 0775	07/30/2009	1 822 37	86 7813	791 74	76 82
25	FRANKLIN RESOU BEN	11/21/2008	1,226 94	49 0775	07/31/2009	2,196 04	87 8441	969 10	78 99
11	FRANKLIN RESOU BEN	11/21/2008	539 86	49 0775	09/11/2009	1,069 32	97 2134	529 46	98 07
13	FRANKLIN RESOU BEN	11/21/2008	638 01	49 0775	09/15/2009	1,286 88	98 9923	648 85	101 70
16	FRANKLIN RESOU BEN	11/21/2008	785 24	49 0775	10/22/2009	1,783 85	111 4938	998 61	127 17
26	FRANKLIN RESOU BEN	11/21/2008	1 276 00	49 0775	11/12/2009	2,993 39	115 1335	1 717 39	134 59
13	FRANKLIN RESOU BEN	12/02/2008	690 89	53 1448	11/25/2009	1,460 30	112 3338	769 41	111 37
3	FRPRT-MCMRN CI FCX	02/27/2008	299 23	99 7441	01/21/2009	66 14	22 0487	-233 09	-77 90
175	FRPRT-MCMRN CI FCX	12/02/2008	3,826 36	21 8649	01/21/2009	3 858 50	22 0487	32 14	0 84
135	FUJITSU LTD ADR FJTSY	12/01/2008	2 934 91	21 7401	11/05/2009	3 997 92	29 6150	1,063 01	36 22
51	FUJITSU LTD ADR FJTSY	02/13/2009	986 85	19 3500	11/05/2009	1 510 32	29 6150	523 47	53 04
20	FUJITSU LTD ADR FJTSY	03/17/2009	373 13	18 6566	11/05/2009	592 29	29 6150	219 16	58 74
100	GAMESTOP CORP GME	08/05/2008	4,173 68	41 7368	05/26/2009	2 341 13	23 4119	-1,832 55	-43 91
129	GAYLORD ENTMT GET	09/29/2009	2,701 80	20 9442	12/08/2009	2,251 87	17 4568	-449 93	-16 65
29	GAYLORD ENTMT GET	09/29/2009	607 38	20 9442	12/17/2009	529 37	18 2549	-78 01	-12 84
62	GAYLORD ENTMT GET	09/30/2009	1,289 78	20 8030	12/17/2009	1 131 77	18 2549	-158 01	-12 25
95	GAYLORD ENTMT GET	10/13/2009	1,784 85	18 7879	12/17/2009	1,734 18	18 2549	-50 67	-2 84
145	GENCO SHIPPING GNK	10/23/2009	3,298 34	22 7472	12/17/2009	3,286 03	22 6629	-12 31	-0 37
40	8GENENTECH INC 368991-57-6	04/30/2008	2,746 96	68 6740	03/26/2009	3,800 00	95 0000	1,053 04	38 33
30	GENERAL CABLE BGC	06/08/2009	1,147 35	38 2447	09/08/2009	1,148 39	38 2805	1 04	0 09
10	GENERAL CABLE BGC	06/08/2009	382 45	38 2447	09/16/2009	398 56	39 8580	16 11	4 21
30	GENERAL CABLE BGC	06/08/2009	1,147 34	38 2447	09/18/2009	1,189 30	39 6448	41 96	3 66
20	GENERAL CABLE BGC	06/08/2009	764 90	38 2447	10/20/2009	790 83	39 5432	25 93	3 39
60	GENERAL CABLE BGC	06/08/2009	2,294 68	38 2447	10/22/2009	2,358 05	39 3020	63 37	2 76
50	GENERAL CABLE BGC	06/08/2009	1,912 22	38 2447	10/22/2009	1,981 81	39 6373	69 59	3 64
100	GENERAL CABLE BGC	06/22/2009	3 467 82	34 6782	10/23/2009	3,878 38	38 7848	410 56	11 84
179	GENTIVA HEALTH GTIV	02/19/2008	4,080 25	22 7946	01/09/2009	4 444 49	24 8297	364 24	8 93
24	GENTIVA HEALTH GTIV	02/19/2008	547 08	22 7946	02/13/2009	648 96	27 0406	101 88	18 62
354	GENWORTH FINAI GNW	05/12/2009	1,690 09	4 7742	09/25/2009	4,266 22	12 0518	2,576 13	152 43

231	GENWORTH FINAI	GNW	05/12/2009	1 102 84	4 7742	09/29/2009	2,869 79	12 4237	1 766 95	160 22
34	GENWORTH FINAI	GNW	09/14/2009	380 94	11 2041	09/29/2009	422 40	12 4237	41 46	10 88
136	GENWORTH FINAI	GNW	09/14/2009	1,523 75	11 2041	09/29/2009	1,690 97	12 4340	167 22	10 97
50	EUROPEAN AERO	EADSY	12/01/2008	769 40	15 3878	03/05/2009	660 99	13 2200	-108 41	-14 09
43	EUROPEAN AERO	EADSY	12/01/2008	661 67	15 3878	04/30/2009	639 20	14 8656	-22 47	-3 40
85	EUROPEAN AERO	EADSY	01/16/2009	1 463 70	17 2200	04/30/2009	1,263 55	14 8656	-200 15	-13 67
46	GOLDMAN SACHS	GS	09/26/2008	6,040 50	131 3153	02/13/2009	4,468 44	97 1406	-1,572 06	-26 03
20	GOLDMAN SACHS	GS	10/28/2008	1 906 01	95 3005	02/13/2009	1 942 80	97 1406	36 79	1 93
29	GOLDMAN SACHS	GS	10/28/2008	2,763 72	95 3005	03/18/2009	2,807 18	96 8000	43 46	1 57
33	GOLDMAN SACHS	GS	10/28/2008	3,144 91	95 3005	03/20/2009	3,186 76	96 5691	41 85	1 33
23	GOLDMAN SACHS	GS	11/19/2008	1 342 27	58 3595	04/09/2009	2,720 23	118 2741	1,377 96	102 66
13	GOLDMAN SACHS	GS	11/19/2008	758 68	58 3595	04/22/2009	1,587 21	122 0969	828 53	109 21
1	GOLDMAN SACHS	GS	11/19/2008	58 35	58 3595	11/11/2009	179 72	179 7330	121 37	208 00
9	GOLDMAN SACHS	GS	11/25/2008	609 66	67 7390	11/11/2009	1 617 56	179 7330	1,007 90	165 32
6	GREENHILL & CO	GHL	02/20/2008	411 08	68 5125	02/13/2009	420 11	70 0200	9 03	2 20
250	GROUP 1 AUTOMC	GPI	05/28/2009	5 201 63	20 8065	06/18/2009	5 029 49	20 1185	-172 14	-3 31
50	GROUP 1 AUTOMC	GPI	06/04/2009	1 197 06	23 9413	06/18/2009	1 005 90	20 1185	-191 16	-15 97
61	HCP INC	HCP	12/09/2008	1,387 22	22 7413	02/13/2009	1,257 42	20 6136	-129 80	-9 36
47	HCP INC	HCP	12/11/2008	1 112 33	23 6667	02/13/2009	968 83	20 6136	-143 50	-12 90
50	HCP INC	HCP	12/17/2008	1 345 73	26 9145	02/13/2009	1,030 68	20 6136	-315 05	-23 41
8	HCP INC	HCP	12/17/2008	215 32	26 9145	04/08/2009	147 15	18 3952	-68 17	-31 66
25	HCP INC	HCP	12/17/2008	672 87	26 9145	07/17/2009	553 33	22 1341	-119 54	-17 77
29	HCP INC	HCP	12/17/2008	780 52	26 9145	07/31/2009	751 63	25 9188	-28 89	-3 70
20	HCP INC	HCP	12/17/2008	538 29	26 9145	08/04/2009	512 93	25 6473	-25 36	-4 71
53	HSBC HOLDINGS I	HBC	10/14/2008	3 966 44	74 8384	06/02/2009	2 374 21	44 7978	-1,592 23	-40 14
31	HSBC HOLDINGS I	HBC	10/14/2008	2 319 99	74 8384	07/06/2009	1,276 05	41 1643	-1 043 94	-45 00
14	HSBC HOLDINGS I	HBC	10/14/2008	1 047 73	74 8384	08/10/2009	776 76	55 4846	-270 97	-25 86
22	HSBC HOLDINGS I	HBC	11/07/2008	1,290 72	58 6692	08/10/2009	1 220 62	55 4846	-70 10	-5 43
49	HSBC HOLDINGS I	HBC	04/08/2009	905 89		08/10/2009	2 718 68	55 4846	1 812 79	200 11
15	HEALTH CARE RE	HCN	03/18/2008	653 39	43 5589	02/13/2009	495 45	33 0300	-157 94	-24 17
24	HESS CORPORAT	HES	05/19/2008	3,151 21	131 3003	02/13/2009	1,405 44	58 5606	-1 745 77	-55 40
9	HESS CORPORAT	HES	03/18/2009	539 95	59 9940	10/13/2009	527 12	58 5706	-12 83	-2 38
29	HESS CORPORAT	HES	03/18/2009	1,739 82	59 9940	12/16/2009	1 680 98	57 9666	-58 84	-3 38
16	HESS CORPORAT	HES	04/01/2009	877 23	54 8265	12/16/2009	927 45	57 9666	50 22	5 72
181	HERTZ GLOBAL HI	HTZ	08/08/2008	1 449 53	8 0084	08/06/2009	1 883 75	10 4077	434 22	29 96
15	HERTZ GLOBAL HI	HTZ	08/08/2008	120 13	8 0084	08/07/2009	162 74	10 8500	42 61	35 47
60	HIGHWOODS PRC	HIW	11/18/2008	1 188 73	19 8122	02/13/2009	1,298 50	21 6420	109 77	9 23
27	HIGHWOODS PRC	HIW	01/14/2009	573 30	21 2332	02/13/2009	584 33	21 6420	11 03	1 92
16	HIGHWOODS PRC	HIW	01/14/2009	339 73	21 2332	10/30/2009	441 82	27 6150	102 09	30 05
72	HITACHI LTD ADR	HIT	09/12/2008	4 908 92	68 1794	07/06/2009	2 272 92	31 5693	-2,636 00	-53 70
32	HITACHI LTD ADR	HIT	02/13/2009	923 18	28 8494	07/06/2009	1 010 20	31 5693	87 02	9 43
21	HOME PROPERTIE	HME	10/28/2008	666 17	31 7226	02/13/2009	613 00	29 1910	-53 17	-7 98
18	HOME PROPERTIE	HME	11/12/2008	650 82	36 1562	02/13/2009	525 44	29 1910	-125 38	-19 26
7	HOME PROPERTIE	HME	11/12/2008	253 09	36 1562	04/23/2009	246 13	35 1633	-6 96	-2 75
1	HOME PROPERTIE	HME	01/20/2009	34 12	34 1109	04/23/2009	35 17	35 1633	1 05	3 08
10	HOME PROPERTIE	HME	01/20/2009	341 11	34 1109	05/06/2009	349 89	34 9904	8 78	2 57
18	HOME PROPERTIE	HME	01/20/2009	613 99	34 1109	05/08/2009	642 20	35 6787	28 21	4 59
85	HORNBECK OFFSI	HOS	08/05/2008	3,447 58	40 5597	02/17/2009	1 315 79	15 4800	-2,131 79	-61 83
65	HORNBECK OFFSI	HOS	08/05/2008	2 636 37	40 5597	04/08/2009	1 072 14	16 4946	-1 564 23	-59 33
35	HORNBECK OFFSI	HOS	08/22/2008	1,507 99	43 0854	04/08/2009	577 31	16 4946	-930 68	-61 72
65	HORNBECK OFFSI	HOS	08/22/2008	2 800 55	43 0854	06/11/2009	1 868 70	28 7500	-931 85	-33 27
100	HORNBECK OFFSI	HOS	09/03/2008	3,702 01	37 0201	06/11/2009	2,874 92	28 7500	-827 09	-22 34
25	HORNBECK OFFSI	HOS	03/12/2009	291 00	11 6401	06/11/2009	718 73	28 7500	427 73	146 99
100	HORNBECK OFFSI	HOS	03/30/2009	1,557 37	15 5737	06/11/2009	2 874 92	28 7500	1,317 55	84 60
50	HORNBECK OFFSI	HOS	04/27/2009	947 75	18 9550	06/11/2009	1 437 47	28 7500	489 72	51 67
650	HUDSON CITY BAI	HCBK	04/15/2009	8 148 92	12 5368	07/06/2009	8 654 13	13 3144	505 21	6 20
63	HUMAN GENOME	HGSI	08/05/2009	931 03	14 7782	10/30/2009	1,238 63	19 6615	307 60	33 04

50	ITT EDUCATIONAL	ESI	02/17/2009	6,229 30	124 5860	04/15/2009	5 049 70	100 9965	-1,179 60	-18 94
7	ITT EDUCATIONAL	ESI	02/17/2009	872 10	124 5860	04/20/2009	746 63	106 6650	-125 47	-14 39
10	ITT EDUCATIONAL	ESI	02/23/2009	1 151 46	115 1456	04/20/2009	1,066 62	106 6650	-84 84	-7 37
5	ITT EDUCATIONAL	ESI	02/24/2009	591 95	118 3910	04/20/2009	533 31	106 6650	-58 64	-9 91
5	ITT EDUCATIONAL	ESI	03/02/2009	549 65	109 9294	04/20/2009	533 32	106 6650	-16 33	-2 97
200	ITT CORP	ITT	02/06/2009	9,019 31	45 0966	07/24/2009	9 382 69	46 9147	363 38	4 03
1	ITT CORP	ITT	02/17/2009	41 64	41 6400	07/24/2009	46 91	46 9147	5 27	12 66
50	ITT CORP	ITT	04/08/2009	1,929 90	38 5980	07/24/2009	2 345 68	46 9147	415 78	21 54
176	ICONIX BRAND GF	ICON	01/09/2009	1,658 68	9 4243	09/30/2009	2,194 12	12 4669	535 44	32 28
171	ICONIX BRAND GF	ICON	06/18/2009	2,445 87	14 3033	09/30/2009	2 131 79	12 4669	-314 08	-12 84
379	ICONIX BRAND GF	ICON	06/18/2009	5,420 94	14 3033	10/22/2009	5 185 38	13 6821	-235 56	-4 35
39	ICON PUB LTD CO	ICLR	05/28/2008	1,394 36	35 7526	02/13/2009	939 11	24 0800	-455 25	-32 65
16	ICON PUB LTD CO	ICLR	05/28/2008	572 05	35 7526	02/17/2009	383 99	24 0000	-188 06	-32 87
100	ICON PUB LTD CO	ICLR	05/28/2008	3,575 26	35 7526	04/27/2009	1 581 98	15 8203	-1 993 28	-55 75
145	ICON PUB LTD CO	ICLR	05/28/2008	5,184 11	35 7526	04/28/2009	2 333 00	16 0901	-2,851 11	-55 00
289	ICON PUB LTD CO	ICLR	11/05/2008	7,419 04	25 6714	04/28/2009	4 649 92	16 0901	-2 769 12	-37 32
61	ICON PUB LTD CO	ICLR	11/05/2008	1,565 95	25 6714	07/02/2009	1,271 59	20 8464	-294 36	-18 80
3	ICON PUB LTD CO	ICLR	12/16/2008	57 92	19 3061	07/02/2009	62 54	20 8464	4 62	7 98
40	ICON PUB LTD CO	ICLR	12/16/2008	772 25	19 3061	09/18/2009	959 58	23 9903	187 33	24 26
7	ICON PUB LTD CO	ICLR	12/16/2008	135 14	19 3061	10/23/2009	183 02	26 1466	47 88	35 43
121	ICON PUB LTD CO	ICLR	01/30/2009	2 417 52	19 9794	10/23/2009	3 163 65	26 1466	746 13	30 86
36	ILLUMINA INC	ILMN	08/08/2008	1,618 74	44 9650	02/13/2009	1 294 57	35 9606	-324 17	-20 03
124	ILLUMINA INC	ILMN	08/08/2008	5,575 66	44 9650	02/17/2009	4 398 99	35 4760	-1,176 67	-21 10
27	ILLUMINA INC	ILMN	08/08/2008	1,214 05	44 9650	03/05/2009	864 01	32 0008	-350 04	-28 83
26	ILLUMINA INC	ILMN	10/30/2008	787 56	30 2905	03/05/2009	832 02	32 0008	44 46	5 65
164	ILLUMINA INC	ILMN	10/30/2008	4 967 63	30 2905	06/17/2009	5 935 43	36 1926	967 80	19 48
10	ILLUMINA INC	ILMN	10/30/2008	302 91	30 2905	09/22/2009	405 69	40 5706	102 78	33 93
10	ILLUMINA INC	ILMN	10/30/2008	302 91	30 2905	09/25/2009	405 98	40 6000	103 07	34 03
18	IMMUCOR INC	BLUD	10/15/2008	434 61	24 1449	02/13/2009	499 67	27 7600	65 06	14 97
100	IMMUCOR INC	BLUD	10/15/2008	2,414 48	24 1449	05/29/2009	1 431 18	14 3122	-983 30	-40 73
75	IMMUCOR INC	BLUD	11/20/2008	1,791 19	23 8826	05/29/2009	1 073 39	14 3122	-717 80	-40 07
35	IMMUCOR INC	BLUD	03/05/2009	743 03	21 2293	05/29/2009	500 92	14 3122	-242 11	-32 58
39	INSULET CORP	PODD	01/09/2009	355 68	9 1198	02/13/2009	349 43	8 9600	-6 25	-1 76
332	INSULET CORP	PODD	01/09/2009	3,027 76	9 1198	03/05/2009	1 619 50	4 8781	-1,408 26	-46 51
20	AMERISOURCEBE	ABC	10/20/2009	473 93	23 6964	11/23/2009	493 66	24 6840	19 73	4 16
20	AMERISOURCEBE	ABC	10/20/2009	473 93	23 6964	12/22/2009	526 03	26 3025	52 10	10 99
10	AMERISOURCEBE	ABC	10/20/2009	236 97	23 6964	12/28/2009	263 53	26 3540	26 56	11 21
69	INFORMATICA CO	INFA	09/10/2008	1,129 15	16 3645	02/13/2009	939 77	13 6200	-189 38	-16 77
68	INFORMATICA CO	INFA	09/10/2008	1 112 79	16 3645	03/31/2009	896 26	13 1804	-216 53	-19 46
100	MONOLITHIC POW	MPWR	08/27/2008	2,359 09	23 5909	02/04/2009	1,295 95	12 9596	-1,063 14	-45 07
57	MONOLITHIC POW	MPWR	08/27/2008	1 344 69	23 5909	02/13/2009	799 13	14 0200	-545 56	-40 57
121	MONOLITHIC POW	MPWR	08/27/2008	2,854 49	23 5909	02/17/2009	1 603 29	13 2505	-1,251 20	-43 83
100	MONOLITHIC POW	MPWR	09/03/2008	2,396 54	23 9654	02/17/2009	1 325 03	13 2505	-1,071 51	-44 71
100	MONOLITHIC POW	MPWR	09/23/2008	1,911 72	19 1172	02/17/2009	1 325 04	13 2505	-586 68	-30 69
7	MONOLITHIC POW	MPWR	10/08/2008	96 25	13 7500	02/17/2009	92 76	13 2505	-3 49	-3 63
93	MONOLITHIC POW	MPWR	10/08/2008	1,278 75	13 7500	02/24/2009	1 154 72	12 4165	-124 03	-9 70
100	MONOLITHIC POW	MPWR	10/16/2008	1,513 72	15 1372	02/24/2009	1,241 64	12 4165	-272 08	-17 97
50	MONOLITHIC POW	MPWR	11/10/2008	696 10	13 9220	02/24/2009	620 82	12 4165	-75 28	-10 81
57	MONOLITHIC POW	MPWR	01/27/2009	751 69	13 1875	02/24/2009	707 74	12 4165	-43 95	-5 85
49	MONOLITHIC POW	MPWR	01/27/2009	646 19	13 1875	07/13/2009	1 167 68	23 8310	521 49	80 70
88	INTERMUNE INC	ITMN	03/03/2008	1,200 76	13 6450	01/16/2009	818 46	9 3006	-382 30	-31 84
250	CROWN HOLDING	CCK	02/11/2009	5,279 90	21 1196	06/18/2009	5 583 85	22 3360	303 95	5 76
9	CROWN HOLDING	CCK	02/17/2009	189 92	21 1015	06/18/2009	201 02	22 3360	11 10	5 84
120	CROWN HOLDING	CCK	02/17/2009	2,532 17	21 1015	06/19/2009	2,714 31	22 6199	182 14	7 19
75	CROWN HOLDING	CCK	03/12/2009	1 594 01	21 2534	06/19/2009	1,696 44	22 6199	102 43	6 43
75	CROWN HOLDING	CCK	03/17/2009	1,619 10	21 5880	06/19/2009	1,696 46	22 6199	77 36	4 78
153	INTERWOVEN INC	46114T-50-8	07/09/2008	2 083 11	13 6150	01/23/2009	2,399 02	15 6800	315 91	15 17

51	INTERWOVEN INC	46114T-50-8	07/09/2008	694 37	13 6150	02/13/2009	817 52	16 0300	123 15	17 74
441	INTERWOVEN INC	46114T-50-8	07/09/2008	6,004 25	13 6150	03/17/2009	7,144 20	16 2000	1 139 95	18 99
163	INTESA SANPAOL	ISNPY	02/13/2009	2,951 93	18 1100	12/09/2009	4,310 08	26 4430	1 358 15	46 01
75	INTESA SANPAOL	ISNPY	03/17/2009	1,011 21	13 4828	12/09/2009	1,983 18	26 4430	971 97	96 12
30	INVESCO PLC	IVZ	06/25/2009	501 12	16 7039	09/22/2009	686 24	22 8752	185 12	36 94
30	INVESCO PLC	IVZ	06/25/2009	501 12	16 7039	09/25/2009	634 04	21 1352	132 92	26 52
10	INVESCO PLC	IVZ	06/25/2009	167 04	16 7039	09/29/2009	219 15	21 9155	52 11	31 20
60	INVESCO PLC	IVZ	06/25/2009	1,002 24	16 7039	10/20/2009	1 432 88	23 8820	430 64	42 97
10	INVESCO PLC	IVZ	06/25/2009	167 04	16 7039	11/02/2009	217 21	21 7220	50 17	30 03
70	INVESCO PLC	IVZ	06/25/2009	1 169 27	16 7039	11/10/2009	1,637 95	23 4000	468 68	40 08
181	INVESTMENT TEC	ITG	10/15/2008	4 340 15	23 9787	09/18/2009	5,063 15	27 9740	723 00	16 66
113	INVESTMENT TEC	ITG	05/06/2009	2 642 76	23 3873	10/23/2009	2 859 44	25 3054	216 68	8 20
136	JSC MMC NORILSI	NILSY	03/11/2008	4,120 37	30 2968	02/13/2009	845 91	6 2200	-3 274 46	-79 47
131	JSC MMC NORILSI	NILSY	09/25/2008	1,877 56	14 3325	05/20/2009	1 448 83	11 0600	-428 73	-22 83
148	JACK IN THE BOX	JACK	03/25/2009	3 357 52	22 6860	08/05/2009	3,291 99	22 2438	-65 53	-1 95
54	JACK IN THE BOX	JACK	06/30/2009	1,207 58	22 3626	08/05/2009	1,201 14	22 2438	-6 44	-0 53
150	JACOBS ENGINEE	JEC	01/08/2009	7 763 00	51 7533	02/17/2009	5,615 81	37 4390	-2,147 19	-27 66
150	JACOBS ENGINEE	JEC	04/15/2009	6,496 07	43 3071	08/04/2009	6,319 18	42 1290	-176 89	-2 72
50	JACOBS ENGINEE	JEC	04/20/2009	2,149 74	42 9948	08/04/2009	2 106 40	42 1290	-43 34	-2 02
250	JETBLUE AIRWAY	JBLU	04/20/2009	1,255 75	5 0230	05/05/2009	1,508 94	6 0359	253 19	20 16
100	JETBLUE AIRWAY	JBLU	04/20/2009	502 30	5 0230	05/12/2009	544 12	5 4414	41 82	8 33
571	JETBLUE AIRWAY	JBLU	04/20/2009	2,868 14	5 0230	05/28/2009	2,429 48	4 2549	-438 66	-15 29
200	JETBLUE AIRWAY	JBLU	04/20/2009	1 004 60	5 0230	05/28/2009	854 83	4 2743	-149 77	-14 91
429	JETBLUE AIRWAY	JBLU	04/20/2009	2,154 86	5 0230	05/29/2009	1,908 53	4 4489	-246 33	-11 43
70	JOY GLOBAL INC (	JOYG	06/22/2009	2,343 44	33 4776	10/15/2009	3,616 30	51 6628	1,272 86	54 32
20	JOY GLOBAL INC (	JOYG	06/22/2009	669 56	33 4776	10/20/2009	1 092 89	54 6461	423 33	63 23
10	JOY GLOBAL INC (	JOYG	06/22/2009	334 78	33 4776	11/02/2009	524 68	52 4700	189 90	56 72
10	JOY GLOBAL INC (	JOYG	06/22/2009	334 78	33 4776	11/10/2009	560 10	56 0120	225 32	67 30
50	KEYCORP NEW	KEY	07/27/2009	281 21	5 6242	08/13/2009	324 67	6 4936	43 46	15 45
30	KEYCORP NEW	KEY	07/27/2009	168 73	5 6242	09/08/2009	186 37	6 2125	17 64	10 45
30	KEYCORP NEW	KEY	07/27/2009	168 73	5 6242	12/01/2009	176 47	5 8825	7 74	4 59
8	KIMCO REALTY C(	KIM	03/18/2008	281 04	35 1300	03/16/2009	68 54	8 5673	-212 50	-75 61
26	KIMCO REALTY C(	KIM	08/26/2008	907 05	34 8863	03/20/2009	196 22	7 5467	-710 83	-78 37
11	KIMCO REALTY C(	KIM	08/26/2008	383 74	34 8863	04/08/2009	93 47	8 4982	-290 27	-75 64
52	KIMCO REALTY C(	KIM	09/10/2008	1,945 81	37 4193	04/08/2009	441 90	8 4982	-1,503 91	-77 29
30	KIMCO REALTY C(	KIM	05/20/2009	344 01	11 4669	12/01/2009	367 99	12 2664	23 98	6 97
29	KIMCO REALTY C(	KIM	05/20/2009	332 54	11 4669	12/04/2009	383 15	13 2126	50 61	15 22
24	KIMCO REALTY C(	KIM	05/26/2009	279 82	11 6592	12/04/2009	317 10	13 2126	37 28	13 32
20	KNIGHT CAPITAL (	NITE	07/22/2009	359 71	17 9855	11/10/2009	336 06	16 8034	-23 65	-6 57
429	KNIGHT CAPITAL (	NITE	07/22/2009	7 715 78	17 9855	11/23/2009	6,469 66	15 0812	-1,246 12	-16 15
51	KNIGHT CAPITAL (	NITE	07/22/2009	917 26	17 9855	11/23/2009	772 62	15 1500	-144 64	-15 77
49	KNIGHT CAPITAL (	NITE	09/08/2009	1,026 86	20 9562	11/23/2009	742 34	15 1500	-284 52	-27 71
21	KNIGHT CAPITAL (	NITE	09/08/2009	440 07	20 9562	11/23/2009	317 75	15 1318	-122 32	-27 80
10	KNIGHT CAPITAL (	NITE	09/29/2009	219 90	21 9895	11/23/2009	151 31	15 1318	-68 59	-31 19
10	KNIGHT CAPITAL (	NITE	09/30/2009	216 98	21 6980	11/23/2009	151 32	15 1318	-65 66	-30 26
78	KOHLS CORP	KSS	09/03/2008	4 084 80	52 3692	02/13/2009	2,824 36	36 2100	-1,260 44	-30 86
86	KOHLS CORP	KSS	09/03/2008	4,503 75	52 3692	04/03/2009	3,882 15	45 1417	-621 60	-13 80
15	KOHLS CORP	KSS	09/03/2008	785 53	52 3692	05/06/2009	647 20	43 1482	-138 33	-17 61
35	KOHLS CORP	KSS	09/11/2008	1,818 04	51 9440	05/06/2009	1 510 15	43 1482	-307 89	-16 94
50	KOHLS CORP	KSS	09/11/2008	2,597 20	51 9440	05/12/2009	2 191 24	43 8261	-405 96	-15 63
15	KOHLS CORP	KSS	09/11/2008	779 16	51 9440	05/26/2009	644 42	42 9625	-134 74	-17 29
35	KOHLS CORP	KSS	09/25/2008	1 670 03	47 7151	05/26/2009	1 503 65	42 9625	-166 38	-9 96
50	KOHLS CORP	KSS	09/25/2008	2 385 76	47 7151	06/29/2009	2,205 14	44 1040	-180 62	-7 57
64	KOHLS CORP	KSS	09/25/2008	3 053 76	47 7151	07/29/2009	3,165 45	49 4616	111 69	3 66
3	KOHLS CORP	KSS	10/07/2008	115 40	38 4662	07/29/2009	148 39	49 4616	32 99	28 59
44	KOHLS CORP	KSS	10/07/2008	1,692 52	38 4662	08/12/2009	2 315 12	52 6178	622 60	36 79
113	KROGER COMPAN	KR	04/10/2008	2,783 72	24 6346	02/13/2009	2 406 17	21 2936	-377 55	-13 56

50	LABORATORY COI	LH	11/18/2008	3,157 79	63 1558	01/06/2009	3,096 65	61 8333	-61 14	-1 94
47	LABORATORY COI	LH	11/18/2008	2,968 33	63 1558	02/17/2009	2,927 14	62 2800	-41 19	-1 39
3	LABORATORY COI	LH	11/18/2008	189 46	63 1558	03/17/2009	172 33	57 4440	-17 13	-9 04
22	LABORATORY COI	LH	11/25/2008	1 342 44	61 0195	03/17/2009	1,263 76	57 4440	-78 68	-5 86
28	LABORATORY COI	LH	11/25/2008	1,708 54	61 0195	07/27/2009	1 904 44	68 0175	195 90	11 47
22	LABORATORY COI	LH	12/05/2008	1 353 48	61 5219	07/27/2009	1,496 35	68 0175	142 87	10 56
28	LABORATORY COI	LH	12/05/2008	1,722 61	61 5219	09/16/2009	1 844 16	65 8648	121 55	7 06
50	LABORATORY COI	LH	12/16/2008	3 148 98	62 9797	09/16/2009	3 293 15	65 8648	144 17	4 58
50	LABORATORY COI	LH	02/06/2009	3 080 36	61 6072	09/16/2009	3,293 15	65 8648	212 79	6 91
50	LABORATORY COI	LH	02/26/2009	2,909 40	58 1880	09/16/2009	3 293 16	65 8648	383 76	13 19
30	LABORATORY COI	LH	09/08/2009	2,063 10	68 7700	09/16/2009	1,975 90	65 8648	-87 20	-4 23
63	LASALLE HOTEL F	LHO	12/11/2008	694 86	11 0295	01/14/2009	578 52	9 1830	-116 34	-16 74
10	LASALLE HOTEL F	LHO	08/06/2009	167 75	16 7752	12/11/2009	198 82	19 8832	31 07	18 52
6	LASALLE HOTEL F	LHO	08/07/2009	105 38	17 5621	12/11/2009	119 30	19 8832	13 92	13 21
33	LAZARD LTD	LAZ	09/23/2008	1,339 97	40 6051	02/17/2009	938 84	28 4500	-401 13	-29 94
50	LAZARD LTD	LAZ	09/23/2008	2 030 26	40 6051	02/23/2009	1 346 60	26 9322	-683 66	-33 67
217	LAZARD LTD	LAZ	09/23/2008	8 811 29	40 6051	05/28/2009	5 916 30	27 2648	-2 894 99	-32 86
50	LAZARD LTD	LAZ	10/16/2008	1,695 81	33 9163	05/28/2009	1,363 21	27 2648	-332 60	-19 61
50	LAZARD LTD	LAZ	04/27/2009	1 647 07	32 9415	05/28/2009	1 369 25	27 3858	-277 82	-16 87
159	JARDEN CORP	JAH	04/29/2009	3 169 02	19 9309	08/05/2009	3,805 49	23 9345	636 47	20 08
50	JARDEN CORP	JAH	04/29/2009	996 55	19 9309	08/05/2009	1,204 18	24 0843	207 63	20 83
65	JARDEN CORP	JAH	04/29/2009	1,295 51	19 9309	08/06/2009	1,536 46	23 6384	240 95	18 60
151	JARDEN CORP	JAH	04/29/2009	3,009 56	19 9309	08/07/2009	3 541 76	23 4560	532 20	17 68
75	JARDEN CORP	JAH	04/29/2009	1,494 81	19 9309	08/07/2009	1,758 19	23 4432	263 38	17 62
200	LENDER PROCES	LPS	01/27/2009	5,607 98	28 0399	01/30/2009	5,167 87	25 8395	-440 11	-7 85
500	LENNAR CORPOR	LEN	05/05/2009	5,204 00	10 4080	06/05/2009	4,224 43	8 4491	-979 57	-18 82
100	LENNAR CORPOR	LEN	05/06/2009	988 97	9 8897	06/05/2009	844 89	8 4491	-144 08	-14 57
100	LENNAR CORPOR	LEN	05/07/2009	988 82	9 8882	06/05/2009	844 89	8 4491	-143 93	-14 56
10	LIBERTY PROPER	LRY	06/17/2008	342 75	34 2758	02/13/2009	204 56	20 4566	-138 19	-40 32
70	LIBERTY PROPER	LRY	06/25/2008	2,446 68	34 9526	02/13/2009	1,431 95	20 4566	-1 014 73	-41 47
41	LIBERTY PROPER	LRY	07/08/2008	1,308 95	31 9256	02/13/2009	838 71	20 4566	-470 24	-35 92
8	LIBERTY PROPER	LRY	08/05/2008	305 53	38 1909	02/13/2009	163 66	20 4566	-141 87	-46 43
20	LIBERTY PROPER	LRY	08/05/2008	763 82	38 1909	03/04/2009	366 60	18 3307	-397 22	-52 00
30	LIFE TECHNOLOG	LIFE	05/05/2009	1 097 63	36 5874	09/25/2009	1,396 92	46 5652	299 29	27 27
10	LIFE TECHNOLOG	LIFE	05/05/2009	365 88	36 5874	10/23/2009	475 82	47 5839	109 94	30 05
30	LIFE TECHNOLOG	LIFE	05/05/2009	1,097 63	36 5874	11/13/2009	1,527 92	50 9320	430 29	39 20
100	LIFE TECHNOLOG	LIFE	05/05/2009	3 658 73	36 5874	12/07/2009	5 075 38	50 7552	1 416 65	38 72
10	LIFE TECHNOLOG	LIFE	05/05/2009	365 88	36 5874	12/08/2009	503 74	50 3760	137 86	37 68
50	LIFE TECHNOLOG	LIFE	05/05/2009	1 829 36	36 5874	12/14/2009	2,558 44	51 1703	729 08	39 85
10	LIFE TECHNOLOG	LIFE	05/05/2009	365 87	36 5874	12/15/2009	517 67	51 7693	151 80	41 49
10	LIFE TECHNOLOG	LIFE	05/05/2009	365 87	36 5874	12/22/2009	517 16	51 7180	151 29	41 35
10	LIFE TECHNOLOG	LIFE	05/12/2009	366 51	36 6507	12/28/2009	522 13	52 2150	155 62	42 46
100	LINCARE HLDGS I	LNCR	06/12/2008	2,744 77	27 4477	01/14/2009	2,634 95	26 3497	-109 82	-4 00
300	LINCARE HLDGS I	LNCR	06/12/2008	8 234 31	27 4477	02/17/2009	7 696 07	25 6538	-538 24	-6 54
2	LINCARE HLDGS I	LNCR	07/10/2008	57 22	28 6079	02/17/2009	51 31	25 6538	-5 91	-10 33
50	LINCARE HLDGS I	LNCR	07/10/2008	1,430 40	28 6079	03/17/2009	1 083 68	21 6739	-346 72	-24 24
148	LINCARE HLDGS I	LNCR	07/10/2008	4 233 96	28 6079	04/21/2009	3 378 10	22 8256	-855 86	-20 21
50	LINCARE HLDGS I	LNCR	10/23/2008	1,197 83	23 9567	04/21/2009	1 141 25	22 8256	-56 58	-4 72
100	LINCARE HLDGS I	LNCR	11/05/2008	2 647 72	26 4772	04/21/2009	2,282 50	22 8256	-365 22	-13 79
153	LLOYDS BNKNG G	LYG	12/01/2008	1,427 77	9 3318	11/05/2009	836 49	5 4674	-591 28	-41 41
98	LOWES COMPANII	LOW	09/17/2008	2 331 40	23 7898	02/13/2009	1,743 63	17 7922	-587 77	-25 21
6	LUCENT TECH CA	LUTHP	03/12/2008	4 440 00	740 0000	01/14/2009	2,145 00	357 5000	-2 295 00	-51 69
25	M & T BANK CORF	MTB	12/22/2008	1,401 99	56 0793	02/13/2009	928 49	37 1400	-473 50	-33 77
86	KONINKLIJKE DSM	RDSMY	04/23/2008	1,136 37	13 2136	01/16/2009	550 33	6 3993	-586 04	-51 57
181	KONINKLIJKE DSM	RDSMY	05/01/2008	2,460 44	13 5936	01/16/2009	1 158 26	6 3993	-1 302 18	-52 92
379	KONINKLIJKE DSM	RDSMY	06/03/2008	5,840 50	15 4103	01/16/2009	2,425 33	6 3993	-3 415 17	-58 47
450	MACY'S INC	M	01/08/2009	5 056 65	11 2370	02/17/2009	3,618 90	8 0421	-1,437 75	-28 43

30	MANTECH INTL CC	MANT	04/21/2009	1,231 99	41 0662	09/18/2009	1,495 04	49 8360	263 05	21 35
93	MANTECH INTL CC	MANT	04/21/2009	3 819 15	41 0662	09/29/2009	4 496 90	48 3550	677 75	17 75
0 3100	MARRIOTT INTL IN	MAR	07/30/2009	0 01		07/30/2009	6 69	21 5841	6 68	66 800 00
0 5425	MARRIOTT INTL IN	MAR	09/03/2009	0 01		09/03/2009	12 11	22 3213	12 10	21,000 00
0 3913	MARRIOTT INTL IN	MAR	03/18/2009		15 0159	12/03/2009	10 08	25 7616	10 08	
50	MARTIN MARIETTA	MLM	12/16/2008	4,724 98	94 4997	01/14/2009	4,175 34	83 5073	-549 64	-11 63
50	MARVELL TECHNC	MRVL	02/06/2009	412 24	8 2448	04/22/2009	516 57	10 3318	104 33	25 31
650	MARVELL TECHNC	MRVL	02/06/2009	5,359 12	8 2448	05/08/2009	6,826 12	10 5020	1,467 00	27 37
200	MARVELL TECHNC	MRVL	02/11/2009	1,583 32	7 9166	05/08/2009	2,100 34	10 5020	517 02	32 65
59	MARVELL TECHNC	MRVL	02/17/2009	435 42	7 3800	05/08/2009	619 61	10 5020	184 19	42 30
185	MASCO CORP	MAS	09/25/2008	3,374 23	18 2391	03/25/2009	1,410 58	7 6248	-1 963 65	-58 20
24	MASIMO CORP	MASI	09/10/2008	970 13	40 4219	02/13/2009	650 87	27 1200	-319 26	-32 91
175	MASIMO CORP	MASI	09/10/2008	7 073 83	40 4219	05/07/2009	4 376 26	25 0079	-2 697 57	-38 13
1	MASIMO CORP	MASI	09/10/2008	40 42	40 4219	08/24/2009	24 79	24 7946	-15 63	-38 67
150	MASIMO CORP	MASI	02/24/2009	4,123 50	27 4900	08/24/2009	3,719 09	24 7946	-404 41	-9 81
25	MASIMO CORP	MASI	03/19/2009	657 28	26 2910	08/24/2009	619 85	24 7946	-37 43	-5 69
521	MAXIM INTEGRATI	MXIM	09/30/2009	9,403 88	18 0497	10/30/2009	8 770 54	16 8345	-633 34	-6 73
149	MAXIM INTEGRATI	MXIM	09/30/2009	2,689 40	18 0497	11/02/2009	2 501 02	16 7859	-188 38	-7 00
40	MAXIM INTEGRATI	MXIM	10/20/2009	757 22	18 9304	11/02/2009	671 42	16 7859	-85 80	-11 33
20	MAXIM INTEGRATI	MXIM	10/27/2009	366 30	18 3152	11/02/2009	335 71	16 7859	-30 59	-8 35
103	MCAFEE INCORPC	MFE	11/10/2008	3,263 52	31 6846	02/17/2009	3,117 38	30 2660	-146 14	-4 48
30	MCAFEE INCORPC	MFE	11/10/2008	950 54	31 6846	09/30/2009	1 294 95	43 1663	344 41	36 23
30	MEDICIS PHARMA	MRX	01/16/2009	430 19	14 3394	02/13/2009	377 39	12 5800	-52 80	-12 27
227	MEDICIS PHARMA	MRX	01/16/2009	3,255 04	14 3394	03/25/2009	2,939 61	12 9500	-315 43	-9 69
59	MEDICIS PHARMA	MRX	03/20/2009	725 97	12 3044	03/25/2009	764 05	12 9500	38 08	5 25
75	MEDICIS PHARMA	MRX	03/20/2009	922 84	12 3044	11/18/2009	1 793 35	23 9120	870 51	94 33
228	MERCK & CO INC I	MRK	08/05/2009	6 766 99	29 6798	12/11/2009	8 494 06	37 2557	1,727 07	25 52
11	8MERCK &CO NEV	999999-00-6	11/18/2008	1,663 75	151 2500	11/17/2009	947 32	86 1200	-716 43	-43 06
24	8MERCK &CO NEV	999999-00-6	11/19/2008	3,627 71	151 1546	11/17/2009	2 066 88	86 1200	-1,560 83	-43 03
80	8MERCK &CO NEV	999999-00-6	01/21/2009	13 980 88	174 7610	11/17/2009	6,889 60	86 1200	-7,091 28	-50 72
51	MERIDIAN BIOSCI	VIVO	03/13/2008	1,549 54	30 3830	01/16/2009	1,085 98	21 2939	-463 56	-29 92
39	MERIDIAN BIOSCI	VIVO	03/13/2008	1,184 94	30 3830	02/13/2009	883 34	22 6500	-301 60	-25 45
124	MERIDIAN BIOSCI	VIVO	01/08/2009	2,914 00	23 5000	03/20/2009	2 138 90	17 2492	-775 10	-26 60
328	MICROCHIP TECH	MCHP	05/08/2009	7,055 25	21 5099	08/12/2009	8,832 29	26 9284	1,777 04	25 19
72	MICROCHIP TECH	MCHP	05/08/2009	1,548 71	21 5099	08/13/2009	1 943 56	26 9947	394 85	25 50
200	MICROCHIP TECH	MCHP	05/12/2009	4,067 14	20 3357	08/13/2009	5,398 81	26 9947	1,331 67	32 74
129	MICROS SYS INC	MCRS	09/18/2009	3 973 25	30 8003	10/14/2009	3,716 82	28 8134	-256 43	-6 45
77	MICROS SYS INC	MCRS	09/18/2009	2 371 63	30 8003	10/14/2009	2,154 00	27 9749	-217 63	-9 18
114	MICROS SYS INC	MCRS	09/18/2009	3 511 22	30 8003	10/15/2009	3 200 36	28 0741	-310 86	-8 85
40	MICROS SYS INC	MCRS	09/29/2009	1,208 40	30 2100	10/15/2009	1 122 94	28 0741	-85 46	-7 07
20	MICRON TECHNOI	MU	03/17/2009	72 74	3 6368	09/18/2009	163 59	8 1800	90 85	124 90
240	MICRON TECHNOI	MU	03/17/2009	872 84	3 6368	09/29/2009	1 972 95	8 2209	1,100 11	126 04
350	MICRON TECHNOI	MU	03/17/2009	1 272 88	3 6368	09/30/2009	2,852 42	8 1500	1 579 54	124 09
20	MICRON TECHNOI	MU	03/17/2009	72 74	3 6368	11/10/2009	147 43	7 3720	74 69	102 68
70	MICRON TECHNOI	MU	03/17/2009	254 58	3 6368	11/16/2009	537 75	7 6825	283 17	111 23
378	MICROSEMI CORF	MSCC	02/19/2008	8,123 58	21 4909	01/27/2009	3 040 27	8 0431	-5,083 31	-62 57
115	MICROSEMI CORF	MSCC	03/03/2008	2,471 99	21 4956	01/27/2009	924 95	8 0431	-1,547 04	-62 58
89	MICROSEMI CORF	MSCC	05/06/2009	1,270 04	14 2701	05/29/2009	1,174 83	13 2008	-95 21	-7 50
286	MICROSEMI CORF	MSCC	05/06/2009	4,081 23	14 2701	07/02/2009	4,053 06	14 1719	-28 17	-0 69
15	MID-AMER APART	MAA	07/14/2008	803 85	53 5900	02/13/2009	427 13	28 4750	-376 72	-46 86
6	MID-AMER APART	MAA	07/14/2008	321 54	53 5900	02/27/2009	159 27	26 5461	-162 27	-50 47
7	MID-AMER APART	MAA	10/03/2008	325 19	46 4549	02/27/2009	185 82	26 5461	-139 37	-42 86
13	MID-AMER APART	MAA	10/03/2008	603 91	46 4549	05/26/2009	469 34	36 1041	-134 57	-22 28
3	MID-AMER APART	MAA	01/13/2009	88 54	29 5124	05/26/2009	108 31	36 1041	19 77	22 33
7	MID-AMER APART	MAA	01/13/2009	206 59	29 5124	10/15/2009	296 19	42 3137	89 60	43 37
10	MID-AMER APART	MAA	01/13/2009	295 13	29 5124	10/28/2009	432 39	43 2405	137 26	46 51
55	MICHELIN (CGDE)	MGDDY	01/16/2009	541 75	9 8500	03/06/2009	325 33	5 9153	-216 42	-39 95

130	MICHELIN (CGDE)	MGDDY	01/26/2009	1 030 35	7 9258	03/06/2009	768 99	5 9153	-261 36	-25 37
5	MITSUI & CO LTD ADR	MITSY	09/12/2008	1,512 95	302 5881	04/30/2009	1,052 47	210 5002	-460 48	-30 44
24	MONSANTO CO NI	MON	03/18/2009	1,989 11	82 8797	07/07/2009	1,745 04	72 7121	-244 07	-12 27
76	MOODY'S CORP	MCO	05/20/2008	3 364 60	44 2710	02/13/2009	1,823 44	23 9930	-1,541 16	-45 81
1	MOODY'S CORP	MCO	07/22/2008	34 37	34 3606	02/13/2009	24 00	23 9930	-10 37	-30 17
215	MOODY'S CORP	MCO	02/26/2009	3 908 33	18 1783	12/09/2009	5,298 68	24 6456	1 390 35	35 57
47	MORGAN STANLE	MS	03/20/2009	971 88	20 6782	09/10/2009	1 323 99	28 1708	352 11	36 23
33	IHS INC CL A	IHS	07/09/2008	2,250 86	68 2078	01/16/2009	1,477 06	44 7596	-773 80	-34 38
18	IHS INC CL A	IHS	07/09/2008	1,227 75	68 2078	02/13/2009	795 59	44 2000	-432 16	-35 20
33	IHS INC CL A	IHS	07/09/2008	2 250 86	68 2078	02/17/2009	1,354 31	41 0400	-896 55	-39 83
100	IHS INC CL A	IHS	07/09/2008	6 820 77	68 2078	05/28/2009	4 742 99	47 4311	-2 077 78	-30 46
14	IHS INC CL A	IHS	09/11/2008	847 03	60 5020	05/28/2009	664 02	47 4311	-183 01	-21 61
53	IHS INC CL A	IHS	09/11/2008	3,206 61	60 5020	05/29/2009	2 523 19	47 6087	-683 42	-21 31
10	MEDNAX INC	MD	09/18/2009	522 58	52 2571	12/17/2009	578 38	57 8400	55 80	10 68
10	MEDNAX INC	MD	09/18/2009	522 58	52 2571	12/22/2009	592 46	59 2475	69 88	13 37
2	MELLANOX TECHI	MLNX	10/28/2008	13 83	6 9133	09/18/2009	31 48	15 7381	17 65	127 62
36	MYLAN INC	MYL	09/12/2008	413 90	11 4970	02/13/2009	425 87	11 8300	11 97	2 89
150	MYLAN INC	MYL	09/12/2008	1,724 55	11 4970	02/23/2009	1,942 93	12 9530	218 38	12 66
150	MYLAN INC	MYL	09/12/2008	1,724 55	11 4970	03/02/2009	1,755 44	11 7030	30 89	1 79
75	MYLAN INC	MYL	09/12/2008	862 27	11 4970	03/17/2009	990 89	13 2120	128 62	14 92
50	MYLAN INC	MYL	09/12/2008	574 85	11 4970	04/15/2009	688 64	13 7731	113 79	19 79
289	MYLAN INC	MYL	09/12/2008	3,322 61	11 4970	05/01/2009	3,755 16	12 9940	432 55	13 02
200	MYLAN INC	MYL	12/05/2008	1,865 48	9 3274	05/01/2009	2,598 73	12 9940	733 25	39 31
36	MYLAN INC	MYL	01/08/2009	372 90	10 3582	05/01/2009	467 78	12 9940	94 88	25 44
123	MYLAN INC	MYL	01/08/2009	1 274 06	10 3582	05/06/2009	1,630 94	13 2601	356 88	28 01
309	MYLAN INC	MYL	01/08/2009	3,200 68	10 3582	06/30/2009	4,005 46	12 9630	804 78	25 14
93	MYLAN INC	MYL	03/20/2009	1 191 21	12 8087	06/30/2009	1,205 53	12 9630	14 32	1 20
36	MYRIAD GENETIC	MYGN	09/11/2008	2 359 88	65 5521	01/16/2009	2,568 28	71 3417	208 40	8 83
9	MYRIAD GENETIC	MYGN	09/11/2008	589 97	65 5521	02/13/2009	788 85	87 6506	198 88	33 71
74	MYRIAD GENETIC	MYGN	09/11/2008	2,425 43	32 7761	05/06/2009	2 382 96	32 2031	-42 47	-1 75
82	MYRIAD GENETIC	MYGN	09/11/2008	2,687 62	32 7761	05/12/2009	2 738 15	33 3931	50 53	1 88
50	NII HLDGS INC CL	NIHD	10/08/2008	1,165 19	23 3037	04/22/2009	733 25	14 6655	-431 94	-37 07
50	NII HLDGS INC CL	NIHD	01/06/2009	1 155 47	23 1093	04/22/2009	733 26	14 6655	-422 21	-36 54
50	NII HLDGS INC CL	NIHD	03/12/2009	732 88	14 6575	04/22/2009	733 26	14 6655	0 38	0 05
25	NII HLDGS INC CL	NIHD	03/17/2009	348 75	13 9499	04/22/2009	366 63	14 6655	17 88	5 13
68	NALCO HOLDING	NLC	05/06/2009	1,153 27	16 9597	09/29/2009	1,397 92	20 5582	244 65	21 21
85	NALCO HOLDING	NLC	05/06/2009	1,441 58	16 9597	10/30/2009	1,827 04	21 4952	385 46	26 74
37	NALCO HOLDING	NLC	05/06/2009	627 50	16 9597	12/14/2009	901 21	24 3578	273 71	43 62
136	NALCO HOLDING	NLC	09/18/2009	2 761 13	20 3025	12/14/2009	3,312 59	24 3578	551 46	19 97
66	NATIONAL OILWEI	NOV	08/12/2008	4 560 03	69 0913	05/28/2009	2,532 13	38 3667	-2 027 90	-44 47
60	NATIONAL OILWEI	NOV	10/24/2008	1 443 39	24 0563	05/28/2009	2,301 95	38 3667	858 56	59 48
550	NATL SEMICONDU	NSM	05/29/2009	7 496 45	13 6299	09/18/2009	8,088 47	14 7067	592 02	7 90
50	NATL SEMICONDU	NSM	06/22/2009	641 30	12 8260	09/18/2009	735 31	14 7067	94 01	14 66
50	NATL SEMICONDU	NSM	06/29/2009	649 37	12 9875	09/18/2009	735 31	14 7067	85 94	13 23
100	NATL SEMICONDU	NSM	07/08/2009	1 176 64	11 7664	09/18/2009	1,470 63	14 7067	293 99	24 99
200	NATL SEMICONDU	NSM	07/27/2009	2,891 64	14 4582	09/18/2009	2 941 28	14 7067	49 64	1 72
50	NATL SEMICONDU	NSM	08/03/2009	762 40	15 2480	09/18/2009	735 32	14 7067	-27 08	-3 55
50	NATL SEMICONDU	NSM	09/16/2009	744 42	14 8884	09/18/2009	735 32	14 7067	-9 10	-1 22
38	NATIONWIDE HLTI	NHP	02/14/2008	1,136 96	29 9199	02/13/2009	891 64	23 4643	-245 32	-21 58
10	NATIONWIDE HLTI	NHP	02/27/2008	313 59	31 3592	02/13/2009	234 64	23 4643	-78 95	-25 18
20	NATIONWIDE HLTI	NHP	02/28/2008	620 00	31 0000	02/13/2009	469 28	23 4643	-150 72	-24 31
28	NATIONWIDE HLTI	NHP	02/29/2008	853 47	30 4809	02/13/2009	657 00	23 4643	-196 47	-23 02
37	NATIONWIDE HLTI	NHP	06/16/2008	1 283 04	34 6767	02/13/2009	868 18	23 4643	-414 86	-32 33
32	NATIONWIDE HLTI	NHP	07/10/2008	1 035 50	32 3591	02/13/2009	750 86	23 4643	-284 64	-27 49
5	NATIONWIDE HLTI	NHP	07/10/2008	161 79	32 3591	03/04/2009	100 76	20 1527	-61 03	-37 72
10	NATIONWIDE HLTI	NHP	07/21/2008	356 08	35 6083	03/04/2009	201 52	20 1527	-154 56	-43 41
5	NATIONWIDE HLTI	NHP	07/21/2008	178 04	35 6083	03/10/2009	103 16	20 6347	-74 88	-42 06

6	NATIONWIDE HLTI	NHP	08/26/2008	193 90	32 3168	03/10/2009	123 81	20 6347	-70 09	-38 15
77	NETFLIX COM INC	NFLX	03/20/2009	3 194 66	41 4890	09/29/2009	3 601 62	46 7756	406 96	12 74
150	NETFLIX COM INC	NFLX	06/22/2009	6 051 43	40 3429	09/29/2009	7,016 16	46 7756	964 73	15 94
33	NETFLIX COM INC	NFLX	07/22/2009	1,494 81	45 2970	09/29/2009	1 543 56	46 7756	48 75	3 26
17	NETFLIX COM INC	NFLX	07/22/2009	770 04	45 2970	10/15/2009	843 50	49 6193	73 46	9 54
20	NETFLIX COM INC	NFLX	09/08/2009	826 40	41 3200	10/15/2009	992 36	49 6193	165 96	20 08
30	NETFLIX COM INC	NFLX	09/18/2009	1 385 45	46 1816	10/15/2009	1 488 54	49 6193	103 09	7 44
10	NETFLIX COM INC	NFLX	09/25/2009	462 74	46 2742	10/15/2009	496 19	49 6193	33 45	7 23
100	NEWFIELD EXPL (	NFX	09/23/2008	3,986 80	39 8680	06/26/2009	3,110 04	31 1012	-876 76	-21 99
100	NEWFIELD EXPL (	NFX	10/08/2008	2 225 76	22 2576	06/26/2009	3,110 04	31 1012	884 28	39 73
50	NEWFIELD EXPL (	NFX	01/08/2009	1 106 67	22 1334	06/26/2009	1,555 02	31 1012	448 35	40 51
45	NEWFIELD EXPL (	NFX	03/17/2009	981 68	21 8151	06/26/2009	1 399 52	31 1012	417 84	42 56
30	NEWFIELD EXPL (	NFX	03/17/2009	654 45	21 8151	06/26/2009	947 31	31 5782	292 86	44 75
33	NEWFIELD EXPL (	NFX	03/30/2009	754 01	22 8485	06/26/2009	1,042 06	31 5782	288 05	38 20
17	NEWFIELD EXPL (	NFX	03/30/2009	388 42	22 8485	06/26/2009	533 48	31 3825	145 06	37 35
100	NEW YORK COMM	NYB	09/12/2008	1 717 89	17 1789	01/06/2009	1,202 44	12 0245	-515 45	-30 00
250	NEW YORK COMM	NYB	11/05/2008	3 577 37	14 3095	01/06/2009	3 006 11	12 0245	-571 26	-15 97
15	NUVASIVE INC	NUVA	01/27/2009	584 38	38 9586	02/13/2009	593 24	39 5500	8 86	1 52
89	NUVASIVE INC	NUVA	01/27/2009	3,467 32	38 9586	11/20/2009	3 052 23	34 2957	-415 09	-11 97
233	NORDEA BANK AE	NDBAY	06/10/2009	1 929 24	8 2800	09/03/2009	2,283 34	9 8000	354 10	18 35
50	NORTHERN TRUS	NTRS	10/23/2008	2,433 73	48 6745	07/20/2009	2,883 43	57 6701	449 70	18 48
50	NORTHERN TRUS	NTRS	11/10/2008	2 531 43	50 6287	07/20/2009	2,883 44	57 6701	352 01	13 91
14	NUANCE COMMUI	NUAN	07/10/2008	204 25	14 5890	02/17/2009	135 65	9 6900	-68 60	-33 59
200	OMNITURE INC	68212S-10-9	02/14/2008	5 284 42	26 4221	02/06/2009	2,097 89	10 4895	-3 186 53	-60 30
268	OMNITURE INC	68212S-10-9	03/20/2009	3 600 28	13 5349	05/29/2009	3,075 56	11 5626	-524 72	-14 57
47	OMEGA HEALTHC	OHI	10/09/2008	762 00	16 2130	02/13/2009	679 76	14 4632	-82 24	-10 79
51	OMEGA HEALTHC	OHI	10/20/2008	803 35	15 7519	02/13/2009	737 62	14 4632	-65 73	-8 18
18	OMEGA HEALTHC	OHI	10/22/2008	274 65	15 2584	02/13/2009	260 34	14 4632	-14 31	-5 21
4	OMEGA HEALTHC	OHI	10/22/2008	61 03	15 2584	02/25/2009	57 43	14 3596	-3 60	-5 90
20	OMEGA HEALTHC	OHI	01/14/2009	266 75	13 3376	02/25/2009	287 19	14 3596	20 44	7 66
19	OMEGA HEALTHC	OHI	01/14/2009	253 42	13 3376	09/17/2009	325 18	17 1155	71 76	28 32
1	OMEGA HEALTHC	OHI	01/14/2009	13 33	13 3376	09/30/2009	16 18	16 1839	2 85	21 38
24	OMEGA HEALTHC	OHI	01/20/2009	338 06	14 0858	09/30/2009	388 40	16 1839	50 34	14 89
19	OMEGA HEALTHC	OHI	01/20/2009	267 63	14 0858	10/07/2009	283 51	14 9219	15 88	5 93
16	OMEGA HEALTHC	OHI	01/20/2009	225 38	14 0858	10/08/2009	239 94	14 9969	14 56	6 46
90	OMNICOM GROUP	OMC	05/13/2009	2 796 50	31 0722	12/16/2009	3 439 84	38 2215	643 34	23 01
242	ON SEMI CONDUC	ONNN	01/23/2009	1,008 84	4 1688	05/11/2009	1,454 16	6 0091	445 32	44 14
193	ON SEMI CONDUC	ONNN	02/05/2009	912 32	4 7270	05/11/2009	1 159 74	6 0091	247 42	27 12
20	ON SEMI CONDUC	ONNN	02/05/2009	94 53	4 7270	05/12/2009	113 79	5 6901	19 26	20 37
226	ON SEMI CONDUC	ONNN	04/20/2009	1,108 49	4 9048	05/12/2009	1,285 93	5 6901	177 44	16 01
147	ON SEMI CONDUC	ONNN	04/20/2009	721 01	4 9048	07/23/2009	1 138 19	7 7430	417 18	57 88
233	ON SEMI CONDUC	ONNN	04/20/2009	1,142 82	4 9048	12/08/2009	1 962 50	8 4230	819 68	71 72
444	ON SEMI CONDUC	ONNN	04/20/2009	2,177 72	4 9048	12/24/2009	3 929 29	8 8500	1,751 57	80 43
100	ON SEMI CONDUC	ONNN	05/05/2009	600 00	6 0000	12/24/2009	884 98	8 8500	284 98	47 50
177	ORBITAL SCIENCE	ORB	02/25/2009	2,566 48	14 4999	08/13/2009	2,428 62	13 7214	-137 86	-5 37
452	ORIENT EXPRESS	OEH	05/29/2009	3 207 01	7 0952	09/14/2009	4,735 09	10 4762	1 528 08	47 65
222	ORIENT EXPRESS	OEH	07/02/2009	1 865 15	8 4016	09/14/2009	2,325 65	10 4762	460 50	24 69
19	ORIX CORP	IX	07/10/2008	1 368 95	72 0500	01/16/2009	481 39	25 3364	-887 56	-64 84
31	OWENS & MINOR	OMI	02/25/2009	1 073 53	34 6300	12/14/2009	1,317 36	42 4968	243 83	22 71
67	PEGASYSTEMS IN	PEGA	02/25/2009	1,022 40	15 2597	10/15/2009	2 309 83	34 4760	1 287 43	125 92
803	PMC-SIERRA INC	PMCS	09/08/2009	7 571 29	9 4287	12/21/2009	6 745 98	8 4012	-825 31	-10 90
217	PMC-SIERRA INC	PMCS	09/08/2009	2 046 03	9 4287	12/22/2009	1,835 03	8 4566	-211 00	-10 31
270	PMC-SIERRA INC	PMCS	09/22/2009	2 594 05	9 6076	12/22/2009	2,283 22	8 4566	-310 83	-11 98
40	PMC-SIERRA INC	PMCS	09/29/2009	385 52	9 6380	12/22/2009	338 25	8 4566	-47 27	-12 26
140	PMC-SIERRA INC	PMCS	10/27/2009	1 199 20	8 5657	12/22/2009	1,183 90	8 4566	-15 30	-1 28
96	PSYCHIATRIC SOI	PSYS	05/05/2008	3,490 92	36 3638	01/07/2009	2 624 67	27 3405	-866 25	-24 81
100	PSYCHIATRIC SOI	PSYS	05/14/2008	3,677 05	36 7704	01/07/2009	2 734 03	27 3405	-943 02	-25 65

52	PSYCHIATRIC SOI	PSYS	06/02/2008	1 897 58	36 4919	01/07/2009	1 421 70	27 3405	-475 88	-25 08
38	PSYCHIATRIC SOI	PSYS	06/02/2008	1,386 70	36 4919	01/07/2009	1 019 69	26 8343	-367 01	-26 47
10	PSYCHIATRIC SOI	PSYS	06/02/2008	364 91	36 4919	01/08/2009	263 96	26 3969	-100 95	-27 66
100	PSYCHIATRIC SOI	PSYS	07/10/2008	3 914 99	39 1499	01/08/2009	2 639 67	26 3969	-1,275 32	-32 58
50	PSYCHIATRIC SOI	PSYS	10/16/2008	1,508 96	30 1792	01/08/2009	1 319 84	26 3969	-189 12	-12 53
17	PS BUSINESS PKS	PSB	11/12/2008	689 48	40 5574	01/08/2009	702 50	41 3239	13 02	1 89
16	PS BUSINESS PKS	PSB	11/19/2008	656 21	41 0133	01/13/2009	609 26	38 0793	-46 95	-7 15
350	PACTIV CORPORA	PTV	09/11/2008	9,492 91	27 1226	02/10/2009	7 177 26	20 5066	-2 315 65	-24 39
71	PACTIV CORPORA	PTV	10/16/2008	1 634 42	23 0200	02/10/2009	1 455 97	20 5066	-178 45	-10 92
29	PACTIV CORPORA	PTV	10/16/2008	667 58	23 0200	02/10/2009	591 71	20 4042	-75 87	-11 36
100	PACTIV CORPORA	PTV	11/05/2008	2,565 46	25 6546	02/10/2009	2,040 41	20 4042	-525 05	-20 47
338	PALM INC	PALM	09/25/2009	5,573 83	16 4906	11/03/2009	3,774 82	11 1684	-1 799 01	-32 28
262	PALM INC	PALM	09/25/2009	4 320 53	16 4906	11/03/2009	2 907 96	11 0994	-1,412 57	-32 69
30	PALM INC	PALM	09/29/2009	521 31	17 3769	11/03/2009	332 98	11 0994	-188 33	-36 13
100	PANERA BREAD C	PNRA	02/26/2009	4,530 05	45 3005	04/13/2009	5 751 80	57 5195	1 221 75	26 97
10	PANERA BREAD C	PNRA	10/27/2009	549 89	54 9888	12/28/2009	680 06	68 0080	130 17	23 67
76	PARTNERRE LTD	PRE	10/29/2008	5,250 40	69 0842	01/26/2009	4 932 27	64 8987	-318 13	-6 06
50	PARTNERRE LTD	PRE	10/29/2008	3,454 21	69 0842	01/26/2009	3,340 22	66 8049	-113 99	-3 30
18	PARTNERRE LTD	PRE	10/29/2008	1,243 52	69 0842	01/26/2009	1 166 87	64 8268	-76 65	-6 16
37	PARTNERRE LTD	PRE	10/29/2008	2,556 12	69 0842	01/27/2009	2 390 11	64 5982	-166 01	-6 49
66	PENNEY J C CO IN	JCP	10/01/2008	2,194 50	33 2500	02/13/2009	1 043 45	15 8100	-1,151 05	-52 45
39	PENNEY J C CO IN	JCP	10/01/2008	1,296 75	33 2500	06/26/2009	1,089 07	27 9256	-207 68	-16 02
28	PENNEY J C CO IN	JCP	10/01/2008	931 00	33 2500	07/24/2009	827 87	29 5677	-103 13	-11 08
52	PENNEY J C CO IN	JCP	10/01/2008	1,729 00	33 2500	09/21/2009	1 722 42	33 1245	-6 58	-0 38
20	PENNEY J C CO IN	JCP	10/09/2008	538 62	26 9306	09/21/2009	662 47	33 1245	123 85	22 99
237	PENN NATL GAMI	PENN	02/13/2009	4 781 10	20 1734	06/30/2009	6 918 15	29 1913	2,137 05	44 70
296	PENN VIRGINIA C	PVA	03/03/2009	3,729 36	12 5992	07/02/2009	4 666 47	15 7655	937 11	25 13
43	PETRO-CDA	71644E-10-2	02/22/2008	2,008 72	46 7143	01/16/2009	1 016 08	23 6301	-992 64	-49 42
74	PETROHAWK ENE	HK	08/22/2008	2,425 28	32 7740	02/17/2009	1,432 63	19 3600	-992 65	-40 93
50	PETROHAWK ENE	HK	08/22/2008	1,638 70	32 7740	05/26/2009	1,155 47	23 1100	-483 23	-29 49
50	PETROHAWK ENE	HK	08/22/2008	1,638 70	32 7740	06/18/2009	1 161 57	23 2320	-477 13	-29 12
150	PETROHAWK ENE	HK	08/22/2008	4 916 10	32 7740	07/08/2009	2,826 92	18 8467	-2,089 18	-42 50
112	KONINKLIJKE PHI	PHG	02/05/2009	2,098 78	18 7390	08/10/2009	2 594 33	23 1643	495 55	23 61
32	KONINKLIJKE PHI	PHG	02/05/2009	599 64	18 7390	09/30/2009	782 17	24 4438	182 53	30 44
37	KONINKLIJKE PHI	PHG	03/16/2009	599 34	16 1985	09/30/2009	904 40	24 4438	305 06	50 90
50	PENKSE AUTO GR	PAG	06/18/2009	752 56	15 0512	08/05/2009	980 09	19 6024	227 53	30 23
10	PIONEER NAT RE	PXD	05/29/2009	275 48	27 5475	09/16/2009	357 78	35 7790	82 30	29 88
10	PIONEER NAT RE	PXD	05/29/2009	275 48	27 5475	09/29/2009	355 69	35 5701	80 21	29 12
20	PIONEER NAT RE	PXD	05/29/2009	550 95	27 5475	10/20/2009	863 82	43 1925	312 87	56 79
10	PIONEER NAT RE	PXD	05/29/2009	275 48	27 5475	10/23/2009	431 88	43 1900	156 40	56 77
20	PIONEER NAT RE	PXD	05/29/2009	550 95	27 5475	11/02/2009	841 65	42 0840	290 70	52 76
10	PIONEER NAT RE	PXD	05/29/2009	275 48	27 5475	11/10/2009	437 72	43 7740	162 24	58 89
56	PLATINUM UNDER	PTP	12/01/2008	1,680 67	30 0120	07/23/2009	1,841 37	32 8825	160 70	9 56
58	PLUM CRK TMBR	PCL	11/18/2008	1,907 59	32 8895	01/14/2009	1,729 60	29 8208	-177 99	-9 33
74	PLUM CRK TMBR	PCL	11/18/2008	2,433 82	32 8895	02/13/2009	2,331 94	31 5130	-101 88	-4 19
29	PLUM CRK TMBR	PCL	11/20/2008	862 08	29 7265	02/13/2009	913 88	31 5130	51 80	6 01
38	PLUM CRK TMBR	PCL	11/20/2008	1,129 60	29 7265	05/19/2009	1 298 48	34 1718	168 88	14 95
2	PLUM CRK TMBR	PCL	11/24/2008	68 48	34 2287	05/19/2009	68 35	34 1718	-0 11	-0 16
9	PLUM CRK TMBR	PCL	11/24/2008	308 06	34 2287	07/20/2009	272 42	30 2701	-35 64	-11 57
14	PLUM CRK TMBR	PCL	11/24/2008	479 21	34 2287	08/03/2009	446 16	31 8701	-33 05	-6 90
9	PLUM CRK TMBR	PCL	11/24/2008	308 06	34 2287	08/10/2009	300 91	33 4358	-7 15	-2 32
30	POLYCOM INC	PLCM	08/22/2008	846 64	28 2211	02/13/2009	447 61	14 9206	-399 03	-47 13
57	POLYCOM INC	PLCM	08/22/2008	1,608 60	28 2211	04/21/2009	918 83	16 1203	-689 77	-42 88
56	POLYCOM INC	PLCM	08/22/2008	1,580 37	28 2211	05/04/2009	1,027 13	18 3422	-553 24	-35 01
100	POLYCOM INC	PLCM	09/12/2008	2 552 61	25 5261	05/04/2009	1 834 17	18 3422	-718 44	-28 15
50	POLYCOM INC	PLCM	06/30/2009	1 014 05	20 2809	10/13/2009	1 364 59	27 2926	350 54	34 57
145	POLYCOM INC	PLCM	06/30/2009	2 940 72	20 2809	11/27/2009	3 164 23	21 8229	223 51	7 60

9	PRICELINE COM II	PCLN	03/03/2008	1 015 11	112 7900	02/13/2009	658 88	73 2100	-356 23	-35 09
2	PRICELINE COM II	PCLN	05/29/2009	219 86	109 9296	09/16/2009	327 96	163 9838	108 10	49 17
1	PRICELINE COM II	PCLN	05/29/2009	109 93	109 9296	10/12/2009	171 97	171 9800	62 04	56 44
5	PRICELINE COM II	PCLN	05/29/2009	549 65	109 9296	11/16/2009	1,036 37	207 2800	486 72	88 55
2	PRICELINE COM II	PCLN	05/29/2009	219 86	109 9296	11/30/2009	420 56	210 2880	200 70	91 29
29	PROLOGIS TRUST	PLD	05/27/2008	1 780 78	61 4062	02/13/2009	226 85	7 8225	-1,553 93	-87 26
28	PROLOGIS TRUST	PLD	06/13/2008	1,633 70	58 3463	02/13/2009	219 03	7 8225	-1,414 67	-86 59
14	PROLOGIS TRUST	PLD	07/03/2008	728 66	52 0470	02/13/2009	109 51	7 8225	-619 15	-84 97
71	PROLOGIS TRUST	PLD	12/17/2008	595 56	8 3881	02/13/2009	555 41	7 8225	-40 15	-6 74
92	PROLOGIS TRUST	PLD	12/17/2008	771 70	8 3881	03/26/2009	519 62	5 6482	-252 08	-32 67
6	PROLOGIS TRUST	PLD	12/24/2008	65 08	10 8453	03/26/2009	33 89	5 6482	-31 19	-47 93
47	PROLOGIS TRUST	PLD	12/24/2008	509 73	10 8453	08/11/2009	474 79	10 1024	-34 94	-6 85
3	PROLOGIS TRUST	PLD	12/24/2008	32 53	10 8453	09/30/2009	35 88	11 9624	3 35	10 30
40	PROLOGIS TRUST	PLD	02/03/2009	384 99	9 6248	09/30/2009	478 48	11 9624	93 49	24 28
38	PROLOGIS TRUST	PLD	02/03/2009	365 74	9 6248	10/06/2009	427 07	11 2391	61 33	16 77
40	PROLOGIS TRUST	PLD	04/08/2009	281 06	7 0263	10/06/2009	449 55	11 2391	168 49	59 95
90	PETROBANK ENEI	PBEGF	03/03/2008	5 130 00	57 0000	02/05/2009	1,367 39	15 1932	-3 762 61	-73 35
245	PSS WORLD MEDI	PSSI	10/08/2008	4,414 18	18 0170	02/17/2009	3,785 76	15 4522	-628 42	-14 24
100	PSS WORLD MEDI	PSSI	10/08/2008	1,801 71	18 0170	05/01/2009	1,453 21	14 5325	-348 50	-19 34
255	PSS WORLD MEDI	PSSI	10/08/2008	4 594 33	18 0170	05/04/2009	3,742 61	14 6773	-851 72	-18 54
150	PSS WORLD MEDI	PSSI	10/16/2008	2 334 51	15 5634	05/04/2009	2 201 53	14 6773	-132 98	-5 70
94	PSS WORLD MEDI	PSSI	10/23/2008	1,619 38	17 2274	05/04/2009	1,379 64	14 6773	-239 74	-14 80
6	PSS WORLD MEDI	PSSI	10/23/2008	103 36	17 2274	05/05/2009	87 38	14 5646	-15 98	-15 46
100	PSS WORLD MEDI	PSSI	11/05/2008	1 840 46	18 4046	05/05/2009	1,456 43	14 5646	-384 03	-20 87
35	QUALCOMM INC	QCOM	02/27/2008	1 518 13	43 3750	01/28/2009	1,287 64	36 7900	-230 49	-15 18
77	QUALCOMM INC	QCOM	02/27/2008	3 339 88	43 3750	02/13/2009	2,749 70	35 7106	-590 18	-17 67
107	QUICKSILVER RE:	KWK	06/30/2009	1,006 71	9 4084	09/18/2009	1,398 66	13 0720	391 95	38 93
50	RANGE RESOURC	RRC	01/30/2009	1,815 46	36 3092	05/06/2009	2 184 05	43 6822	368 59	20 30
150	RANGE RESOURC	RRC	01/30/2009	5,446 38	36 3092	05/28/2009	6,812 13	45 4154	1 365 75	25 08
25	RANGE RESOURC	RRC	03/17/2009	1 013 40	40 5360	05/28/2009	1,135 35	45 4154	121 95	12 03
25	RANGE RESOURC	RRC	03/19/2009	1 079 70	43 1880	05/28/2009	1 135 36	45 4154	55 66	5 16
38	RAYONIER INC	RYN	07/18/2008	1,751 00	46 0792	02/13/2009	1 140 06	30 0020	-610 94	-34 89
27	RAYONIER INC	RYN	07/22/2008	1,247 41	46 2004	02/13/2009	810 04	30 0020	-437 37	-35 06
26	RAYONIER INC	RYN	07/24/2008	1 206 85	46 4174	02/13/2009	780 05	30 0020	-426 80	-35 36
29	RAYONIER INC	RYN	07/30/2008	1,366 49	47 1204	02/13/2009	870 05	30 0020	-496 44	-36 33
5	RAYONIER INC	RYN	08/28/2008	225 58	45 1158	02/13/2009	150 02	30 0020	-75 56	-33 50
18	RAYONIER INC	RYN	08/28/2008	812 08	45 1158	02/24/2009	510 90	28 3842	-301 18	-37 09
6	RAYONIER INC	RYN	09/02/2008	272 03	45 3369	02/24/2009	170 31	28 3842	-101 72	-37 39
11	RAYONIER INC	RYN	09/02/2008	498 71	45 3369	03/02/2009	282 32	25 6664	-216 39	-43 39
6	RAYONIER INC	RYN	09/02/2008	272 01	45 3369	03/04/2009	151 70	25 2854	-120 31	-44 23
4	RAYONIER INC	RYN	09/24/2008	182 93	45 7306	03/04/2009	101 14	25 2854	-81 79	-44 71
9	RAYONIER INC	RYN	09/24/2008	411 58	45 7306	03/08/2009	204 27	22 6974	-207 31	-50 37
9	RAYONIER INC	RYN	09/24/2008	411 57	45 7306	03/09/2009	204 66	22 7411	-206 91	-50 27
4	RAYONIER INC	RYN	09/24/2008	182 92	45 7306	04/08/2009	127 88	31 9734	-55 04	-30 09
2	RAYONIER INC	RYN	09/24/2008	91 46	45 7306	05/27/2009	77 91	38 9562	-13 55	-14 82
22	RAYONIER INC	RYN	10/07/2008	878 15	39 9159	05/27/2009	857 01	38 9562	-21 14	-2 41
11	RAYONIER INC	RYN	10/20/2008	371 36	33 7592	05/27/2009	428 51	38 9562	57 15	15 39
8	RAYONIER INC	RYN	10/20/2008	270 07	33 7592	07/20/2009	296 16	37 0207	26 09	9 66
45	REGAL ENTERTAI	RGC	10/31/2008	571 94	12 7096	02/13/2009	460 34	10 2300	-111 60	-19 51
141	REGAL ENTERTAI	RGC	10/31/2008	1,792 05	12 7096	08/13/2009	1,703 31	12 0806	-88 74	-4 95
131	REGAL ENTERTAI	RGC	10/31/2008	1,664 95	12 7096	09/18/2009	1,717 42	13 1105	52 47	3 15
74	REGAL ENTERTAI	RGC	01/27/2009	744 67	10 0630	09/18/2009	970 16	13 1105	225 49	30 28
134	REGAL ENTERTAI	RGC	01/27/2009	1 348 43	10 0630	09/29/2009	1 621 56	12 1015	273 13	20 26
117	REGAL ENTERTAI	RGC	06/30/2009	1,548 94	13 2388	09/29/2009	1,415 84	12 1015	-133 10	-8 59
34	REGENCY CENTEI	REG	12/17/2008	1 494 84	43 9657	01/28/2009	1 339 26	39 3904	-155 58	-10 41
38	REGENCY CENTEI	REG	12/17/2008	1,670 69	43 9657	02/10/2009	1 284 41	33 8006	-386 28	-23 12
10	REGENCY CENTEI	REG	02/25/2009	288 67	28 8662	03/20/2009	261 15	26 1160	-27 52	-9 53

3	REGENCY CENTEI	REG	02/25/2009	86 60	28 8662	04/08/2009	93 17	31 0610	6 57	7 59
1	REGENCY CENTEI	REG	02/25/2009	28 86	28 8662	06/24/2009	33 25	33 2582	4 39	15 21
12	REGENCY CENTEI	REG	03/02/2009	299 73	24 9776	06/24/2009	399 09	33 2582	99 36	33 15
4	REGENCY CENTEI	REG	03/04/2009	96 45	24 1114	06/24/2009	133 03	33 2582	36 58	37 93
4	REGENCY CENTEI	REG	03/04/2009	96 44	24 1114	07/20/2009	117 89	29 4752	21 45	22 24
17	REGENCY CENTEI	REG	03/06/2009	380 68	22 3927	07/20/2009	501 07	29 4752	120 39	31 62
4	REGENCY CENTEI	REG	04/22/2009	144 29	36 0706	07/20/2009	117 90	29 4752	-26 39	-18 29
14	REGENCY CENTEI	REG	04/22/2009	504 98	36 0706	07/24/2009	408 42	29 1745	-96 56	-19 12
4	REGENCY CENTEI	REG	05/20/2009	133 78	33 4444	07/24/2009	116 70	29 1745	-17 08	-12 77
14	REGENCY CENTEI	REG	05/20/2009	468 22	33 4444	08/20/2009	451 96	32 2841	-16 26	-3 47
110	ROCKWELL COLLI	COL	03/18/2009	3 464 01	31 4910	05/05/2009	4 187 58	38 0699	723 57	20 89
10	T ROWE PRICE GI	TROW	05/29/2009	395 57	39 5561	09/08/2009	445 69	44 5706	50 12	12 67
20	T ROWE PRICE GI	TROW	05/29/2009	791 13	39 5561	09/18/2009	930 20	46 5116	139 07	17 58
10	T ROWE PRICE GI	TROW	05/29/2009	395 57	39 5561	09/29/2009	458 08	45 8100	62 51	15 80
60	T ROWE PRICE GI	TROW	05/29/2009	2 373 36	39 5561	10/27/2009	3 143 03	52 3854	769 67	32 43
10	ST JUDE MEDICAL	STJ	11/10/2008	357 78	35 7780	09/29/2009	396 98	39 7000	39 20	10 96
190	ST JUDE MEDICAL	STJ	11/10/2008	6,797 82	35 7780	10/07/2009	6 306 81	33 1946	-491 01	-7 22
50	ST JUDE MEDICAL	STJ	03/02/2009	1,602 28	32 0456	10/07/2009	1,659 68	33 1946	57 40	3 58
70	ST JUDE MEDICAL	STJ	09/18/2009	2,701 43	38 5919	10/07/2009	2,323 57	33 1946	-377 86	-13 99
550	SANDRIDGE ENEF	SD	05/12/2009	5 789 08	10 5256	06/24/2009	4,377 44	7 9592	-1,411 64	-24 38
158	SANDRIDGE ENEF	SD	05/26/2009	1,585 93	10 0375	06/24/2009	1 257 52	7 9592	-328 41	-20 71
92	SANDRIDGE ENEF	SD	05/26/2009	923 45	10 0375	06/25/2009	757 60	8 2351	-165 85	-17 96
50	SANDRIDGE ENEF	SD	06/04/2009	545 40	10 9081	06/25/2009	411 74	8 2351	-133 66	-24 51
50	SANDRIDGE ENEF	SD	06/18/2009	500 50	10 0100	06/25/2009	411 75	8 2351	-88 75	-17 73
161	SCHWAB CHARLE	SCHW	02/19/2008	3,253 28	20 2067	02/09/2009	2,328 39	14 4622	-924 89	-28 43
63	SCHWAB CHARLE	SCHW	02/19/2008	1,273 02	20 2067	02/13/2009	823 40	13 0700	-449 62	-35 32
96	SCHWAB CHARLE	SCHW	09/10/2008	2 256 62	23 5065	04/01/2009	1 475 69	15 3719	-780 93	-34 61
61	SCHWAB CHARLE	SCHW	10/01/2008	1 507 69	24 7162	04/01/2009	937 69	15 3719	-570 00	-37 81
58 5965	ROYAL BANK OF S	RBS	06/11/2008	5 028 34	85 7639	02/05/2009	370 93	6 3302	-4,657 41	-92 62
328	SEATTLE GENETI(	SGEN	03/20/2009	3 164 38	9 6475	11/18/2009	3,027 67	9 2309	-136 71	-4 32
47	SENIOR HOUSING	SNH	06/11/2008	968 09	20 5979	02/13/2009	711 47	15 1378	-256 62	-26 51
23	SENIOR HOUSING	SNH	06/16/2008	487 52	21 1964	02/13/2009	348 16	15 1378	-139 36	-28 59
54	SENIOR HOUSING	SNH	06/20/2008	1 130 80	20 9407	02/13/2009	817 43	15 1378	-313 37	-27 71
57	SENIOR HOUSING	SNH	07/08/2008	1 136 72	19 9424	02/13/2009	862 85	15 1378	-273 87	-24 09
26	SENIOR HOUSING	SNH	07/10/2008	522 11	20 0809	02/13/2009	393 59	15 1378	-128 52	-24 62
9	SENIOR HOUSING	SNH	07/10/2008	180 73	20 0809	02/25/2009	120 99	13 4439	-59 74	-33 05
9	SENIOR HOUSING	SNH	07/10/2008	180 72	20 0809	03/06/2009	97 81	10 8693	-82 91	-45 88
4	SENIOR HOUSING	SNH	07/18/2008	81 57	20 3909	03/06/2009	43 48	10 8693	-38 09	-46 70
50	SHANDA INTERAC	SNDA	05/08/2009	2 366 03	47 3205	08/10/2009	2,424 93	48 5000	58 90	2 49
50	SHANDA INTERAC	SNDA	05/12/2009	2 529 55	50 5910	08/10/2009	2,424 94	48 5000	-104 61	-4 14
58	SHAW GROUP INC	SHAW	01/14/2009	1 518 03	26 1729	02/17/2009	1,550 33	26 7300	32 30	2 13
50	SHAW GROUP INC	SHAW	01/14/2009	1,308 65	26 1729	02/25/2009	1 183 53	23 6708	-125 12	-9 56
50	SHAW GROUP INC	SHAW	01/14/2009	1,308 65	26 1729	03/30/2009	1 388 31	27 7665	79 66	6 09
92	SHAW GROUP INC	SHAW	01/14/2009	2 407 90	26 1729	04/08/2009	2,649 34	28 7974	241 44	10 03
8	SHAW GROUP INC	SHAW	01/26/2009	218 87	27 3581	04/08/2009	230 38	28 7974	11 51	5 26
42	SHAW GROUP INC	SHAW	01/26/2009	1,149 04	27 3581	04/09/2009	1 172 72	27 9227	23 68	2 06
50	SHAW GROUP INC	SHAW	01/27/2009	1,369 84	27 3968	04/09/2009	1 396 10	27 9227	26 26	1 92
50	SHAW GROUP INC	SHAW	01/30/2009	1,387 81	27 7561	04/09/2009	1 396 10	27 9227	8 29	0 60
26	SHINHAN FINL GR	SHG	01/16/2009	1 152 31	44 3198	04/06/2009	1 126 53	43 3284	-25 78	-2 24
111	SILICON LABORA1	SLAB	02/25/2009	2,432 91	21 9181	09/18/2009	5,183 86	46 7027	2 750 95	113 07
70	SILICON LABORA1	SLAB	02/25/2009	1,534 27	21 9181	09/21/2009	3,293 43	47 0503	1 759 16	114 66
19	SILICON LABORA1	SLAB	02/25/2009	416 44	21 9181	09/22/2009	900 62	47 4028	484 18	116 27
50	SILICON LABORA1	SLAB	05/05/2009	1,696 94	33 9388	09/22/2009	2 370 08	47 4028	673 14	39 67
72	SIRONA DENTAL S	SIRO	08/24/2009	1 969 56	27 3550	12/08/2009	2 447 54	33 9946	477 98	24 27
279	SAIC INC	SAI	02/04/2009	5 586 22	20 0223	06/11/2009	5 027 81	18 0213	-558 41	-10 00
121	SAIC INC	SAI	02/04/2009	2,422 69	20 0223	06/11/2009	2,178 56	18 0051	-244 13	-10 08
100	SAIC INC	SAI	02/06/2009	2,015 00	20 1500	06/11/2009	1,800 46	18 0051	-214 54	-10 65

50	SAIC INC	SAI	02/26/2009	932 37	18 6474	06/11/2009	900 24	18 0051	-32 13	-3 45
20	SOLVAY S A	SVYSY	12/01/2008	1 490 00	74 5000	04/06/2009	1,624 70	81 2357	134 70	9 04
11	SOLVAY S A	SVYSY	02/13/2009	777 70	70 7000	04/06/2009	893 59	81 2357	115 89	14 90
469	SONUS NETWORI	SONS	03/03/2008	1,403 95	2 9935	01/16/2009	609 70	1 3000	-794 25	-56 57
15	SOVRAN SELF ST	SSS	10/09/2008	505 53	33 7018	01/14/2009	389 37	25 9589	-116 18	-22 98
11	SOVRAN SELF ST	SSS	10/09/2008	370 72	33 7018	01/15/2009	278 79	25 3454	-91 93	-24 80
22	SOVRAN SELF ST	SSS	10/20/2008	786 34	35 7429	01/15/2009	557 60	25 3454	-228 74	-29 09
11	STATOILHYDRO A	STO	03/11/2008	331 46	30 1319	02/13/2009	200 97	18 2700	-130 49	-39 37
14	STARWOOD HOTE	HOT	05/22/2009	303 43	21 6737	08/06/2009	368 74	26 3401	65 31	21 52
8	STARWOOD HOTE	HOT	05/27/2009	187 84	23 4801	08/06/2009	210 72	26 3401	22 88	12 18
5	STARWOOD HOTE	HOT	05/27/2009	117 40	23 4801	08/06/2009	132 47	26 4950	15 07	12 84
24	STARENT NETWO	85528P-10-8	02/05/2009	352 75	14 6978	02/13/2009	353 75	14 7400	1 00	0 28
57	STARENT NETWO	85528P-10-8	02/05/2009	837 78	14 6978	11/09/2009	1 933 00	33 9131	1,095 22	130 73
76	STARENT NETWO	85528P-10-8	02/05/2009	1,117 03	14 6978	11/18/2009	2 592 53	34 1131	1 475 50	132 09
96	STARENT NETWO	85528P-10-8	02/05/2009	1,410 97	14 6978	11/30/2009	3 309 20	34 4718	1,898 23	134 53
240	STEEL DYNAMICS	STLD	06/15/2009	3,577 09	14 9045	10/12/2009	3 741 63	15 5906	164 54	4 60
60	STEEL DYNAMICS	STLD	06/15/2009	894 27	14 9045	10/15/2009	955 78	15 9301	61 51	6 88
350	STEEL DYNAMICS	STLD	06/15/2009	5,216 57	14 9045	10/20/2009	5 347 79	15 2798	131 22	2 52
200	STEEL DYNAMICS	STLD	06/18/2009	3 022 18	15 1109	10/20/2009	3,055 88	15 2798	33 70	1 12
102	SUNTRUST BANK	STI	10/10/2008	3,264 00	32 0000	02/09/2009	1 345 71	13 1933	-1 918 29	-58 77
350	SWIFT ENERGY C	SFY	06/29/2009	5,668 78	16 1965	07/20/2009	5 673 40	16 2101	4 62	0 08
10	SWIFT ENERGY C	SFY	08/10/2009	183 38	18 3373	11/02/2009	215 92	21 5932	32 54	17 74
20	SWIFT ENERGY C	SFY	08/10/2009	366 75	18 3373	11/10/2009	494 49	24 7257	127 74	34 83
200	SYBASE INC	SY	02/04/2009	5,769 90	28 8495	08/10/2009	6,910 21	34 5520	1 140 31	19 76
4	SYBASE INC	SY	02/06/2009	115 79	28 9473	08/10/2009	138 21	34 5520	22 42	19 36
61	SYBASE INC	SY	02/06/2009	1 765 79	28 9473	08/11/2009	2,081 30	34 1207	315 51	17 87
35	SYBASE INC	SY	02/06/2009	1 013 15	28 9473	08/11/2009	1 201 97	34 3431	188 82	18 64
7	SYBASE INC	SY	02/17/2009	198 36	28 3375	08/11/2009	240 40	34 3431	42 04	21 19
406	SYNCHRONOSS T	SNCR	01/16/2009	3,659 53	9 0136	02/13/2009	4 165 57	10 2601	506 04	13 83
40	TRW AUTOMOTIVI	TRW	08/12/2009	756 16	18 9039	09/18/2009	725 68	18 1425	-30 48	-4 03
20	TRW AUTOMOTIVI	TRW	08/12/2009	378 08	18 9039	10/15/2009	348 84	17 4426	-29 24	-7 73
20	TRW AUTOMOTIVI	TRW	08/12/2009	378 08	18 9039	10/20/2009	342 54	17 1276	-35 54	-9 40
120	TRW AUTOMOTIVI	TRW	08/12/2009	2,268 47	18 9039	11/02/2009	1,956 02	16 3007	-312 45	-13 77
20	TRW AUTOMOTIVI	TRW	08/12/2009	378 08	18 9039	11/10/2009	442 66	22 1339	64 58	17 08
42	TALEO CORP CL A	TLEO	03/18/2008	860 72	20 4930	02/13/2009	335 60	7 9906	-525 12	-61 01
24	TANGER FACTRY	SKT	10/28/2008	705 23	29 3846	02/13/2009	694 49	28 9376	-10 74	-1 52
16	TANGER FACTRY	SKT	11/04/2008	578 34	36 1457	02/13/2009	463 00	28 9376	-115 34	-19 94
16	TANGER FACTRY	SKT	01/21/2009	470 33	29 3956	12/09/2009	629 53	39 3468	159 20	33 85
16	TANGER FACTRY	SKT	01/21/2009	470 33	29 3956	12/18/2009	632 41	39 5272	162 08	34 46
14	TANGER FACTRY	SKT	02/19/2009	405 94	28 9956	12/18/2009	553 36	39 5272	147 42	36 32
2	TANGER FACTRY	SKT	07/21/2009	69 30	34 6478	12/18/2009	79 06	39 5272	9 78	14 08
157	TARGET CORP	TGT	10/23/2008	5 182 96	33 0125	02/13/2009	4 740 14	30 1922	-442 82	-8 54
8	TARGET CORP	TGT	11/05/2008	315 20	39 3995	02/13/2009	241 54	30 1922	-73 66	-23 37
48	TARGET CORP	TGT	11/05/2008	1,891 18	39 3995	07/29/2009	2,100 58	43 7634	209 40	11 07
5	TARGET CORP	TGT	11/05/2008	197 00	39 3995	09/15/2009	236 75	47 3515	39 75	20 18
24	TAUBMAN CENTEI	TCO	12/11/2008	655 84	27 3265	01/02/2009	599 17	24 9657	-56 67	-8 64
5	TAUBMAN CENTEI	TCO	12/15/2008	128 95	25 7882	01/02/2009	124 83	24 9657	-4 12	-3 20
22	TAUBMAN CENTEI	TCO	12/15/2008	567 33	25 7882	01/12/2009	464 37	21 1083	-102 96	-18 15
26	TELEFONICA SA	TEF	10/20/2008	1 661 07	63 8870	09/30/2009	2,158 88	83 0363	497 81	29 97
12	TENET HEALTHCA	THC	08/18/2008	73 74	6 1456	01/13/2009	14 39	1 2000	-59 35	-80 49
60	TENNECO INC	TEN	08/05/2009	992 18	16 5363	09/18/2009	910 75	15 1797	-81 43	-8 21
263	TENNECO INC	TEN	08/05/2009	4,349 05	16 5363	09/24/2009	3 462 36	13 1652	-886 69	-20 39
27	TENNECO INC	TEN	08/05/2009	446 48	16 5363	09/25/2009	346 84	12 8465	-99 64	-22 32
150	TENNECO INC	TEN	08/10/2009	2,608 78	17 3919	09/25/2009	1,926 93	12 8465	-681 85	-26 14
50	TENNECO INC	TEN	08/11/2009	846 82	16 9365	09/25/2009	642 31	12 8465	-204 51	-24 15
40	TENNECO INC	TEN	09/22/2009	590 28	14 7571	09/25/2009	513 85	12 8465	-76 43	-12 95
89	TENNECO INC	TEN	11/02/2009	1 306 20	14 6764	11/30/2009	1 266 11	14 2264	-40 09	-3 07

30	TENNECO INC	TEN	11/02/2009	440 30	14 6764	11/30/2009	427 90	14 2640	-12 40	-2 82
261	TENNECO INC	TEN	11/02/2009	3 830 53	14 6764	12/01/2009	3,966 10	15 1962	135 57	3 54
100	TENNECO INC	TEN	11/13/2009	1 507 93	15 0793	12/01/2009	1 519 58	15 1962	11 65	0 77
75	TERRA INDS INC	880915-10-3	02/17/2009	1 702 67	22 7022	03/19/2009	2 139 93	28 5327	437 26	25 68
155	TERRA INDS INC	880915-10-3	02/17/2009	3 518 84	22 7022	03/25/2009	4,320 48	27 8743	801 64	22 78
25	TERRA INDS INC	880915-10-3	03/12/2009	645 84	25 8336	03/25/2009	696 86	27 8743	51 02	7 90
68	TESSERA TECHN(	TSRA	03/03/2008	1 559 00	22 9264	02/05/2009	785 77	11 5553	-773 23	-49 60
100	TEVA PHARMACE!	TEVA	07/10/2008	4 494 63	44 9462	06/29/2009	4,854 71	48 5484	360 08	8 01
24	TEVA PHARMACE!	TEVA	11/05/2008	986 57	41 1068	06/29/2009	1,165 14	48 5484	178 57	18 10
32	TEVA PHARMACE!	TEVA	11/05/2008	1 315 42	41 1068	08/03/2009	1 721 32	53 7929	405 90	30 86
44	TEVA PHARMACE!	TEVA	11/05/2008	1,808 69	41 1068	10/22/2009	2 233 86	50 7710	425 17	23 51
31	TEVA PHARMACE!	TEVA	11/05/2008	1,275 65	41 1500	10/22/2009	1 573 86	50 7710	298 21	23 38
6	TEVA PHARMACE!	TEVA	01/30/2009	249 41	41 5675	10/22/2009	304 62	50 7710	55 21	22 14
36	TEVA PHARMACE!	TEVA	01/30/2009	1 496 43	41 5675	11/25/2009	1,910 59	53 0734	414 16	27 68
475	TIME WARNER IN(	887317-10-5	03/03/2008	7 310 25	15 3900	02/19/2009	3,652 63	7 6898	-3 657 62	-50 03
124	TIME WARNER IN(	887317-10-5	01/08/2009	1 263 55	10 1899	02/19/2009	953 54	7 6898	-310 01	-24 53
0 3333	TIME WARNER IN(	TWX	04/02/2009	0 01		04/02/2009	6 15	18 4502	6 14	61,400 00
0 2170	TIME WARNER CA	TWC	01/08/2009	6 55	30 1823	03/30/2009	5 46	25 1624	-1 09	-16 64
24	TITAN MACHINER'	TITN	08/01/2008	653 75	27 2396	02/13/2009	273 11	11 3800	-380 64	-58 22
263	TITAN MACHINER'	TITN	08/01/2008	7,164 00	27 2396	03/25/2009	2,212 54	8 4128	-4 951 46	-69 12
20	TOTAL S A SPON:	TOT	06/02/2008	1 739 26	86 9629	02/13/2009	1,063 40	53 1700	-675 86	-38 86
7	TOTAL S.A. SPON'	TOT	06/02/2008	608 75	86 9629	04/03/2009	358 11	51 1598	-250 64	-41 17
8	FREEPORT-MCMC	FCX M	01/21/2009	347 68	43 4600	02/17/2009	400 31	50 0400	52 63	15 14
27	TUPPERWARE CC	TUP	05/28/2008	1,016 40	37 6443	02/13/2009	493 55	18 2800	-522 85	-51 44
73	TUPPERWARE CC	TUP	05/28/2008	2 748 04	37 6443	04/21/2009	1,529 30	20 9499	-1,218 74	-44 35
33	TUPPERWARE CC	TUP	05/28/2008	1,242 26	37 6443	05/04/2009	848 07	25 7000	-394 19	-31 73
600	TYSON FOODS IN(	TSN	05/28/2009	8 353 46	13 9224	07/20/2009	6,881 52	11 4695	-1,471 94	-17 62
50	TYSON FOODS IN(	TSN	06/22/2009	618 30	12 3660	07/20/2009	573 46	11 4695	-44 84	-7 25
150	TYSON FOODS IN(	TSN	06/25/2009	1 893 56	12 6237	07/20/2009	1,720 38	11 4695	-173 18	-9 15
50	TYSON FOODS IN(	TSN	06/29/2009	642 82	12 8564	07/20/2009	573 46	11 4695	-69 36	-10 79
70	UBS AG-REG	UBS	01/16/2009	841 36	12 0194	04/03/2009	730 93	10 4419	-110 43	-13 13
293	US AIRWAYS GRC	LCC	01/26/2009	2 331 57	7 9576	01/29/2009	1,882 99	6 4266	-448 58	-19 24
307	US AIRWAYS GRC	LCC	01/26/2009	2,442 96	7 9576	01/30/2009	1,777 39	5 7896	-665 57	-27 24
100	US AIRWAYS GRC	LCC	01/27/2009	661 55	6 6155	01/30/2009	578 96	5 7896	-82 59	-12 48
150	US BANCORP NE'	USB	06/13/2008	4,540 83	30 2722	01/26/2009	2 116 05	14 1071	-2,424 78	-53 40
90	VERIFONE HOLDI!	PAY	09/11/2008	1,767 70	19 6410	02/13/2009	458 09	5 0900	-1,309 61	-74 09
319	VERIFONE HOLDI!	PAY	09/11/2008	6,265 47	19 6410	04/21/2009	2 363 91	7 4106	-3,901 56	-62 27
352	VERIFONE HOLDI!	PAY	12/31/2008	1 781 07	5 0599	04/21/2009	2,608 47	7 4106	827 40	46 46
137	VERIFONE HOLDI!	PAY	09/14/2009	1,961 16	14 3150	10/13/2009	1,968 30	14 3676	7 14	0 36
227	VERIFONE HOLDI!	PAY	09/14/2009	3,249 49	14 3150	12/08/2009	3,197 51	14 0863	-51 98	-1 60
42	VISTAPRINT LTD	G93762-20-4	02/13/2008	1,553 67	36 9919	02/13/2009	1 013 03	24 1200	-540 64	-34 80
250	WMS INDS INC DE	WMS	05/28/2008	9,027 79	36 1111	02/13/2009	4,740 60	18 9625	-4,287 19	-47 49
123	WAL-MART STORI	WMT	01/28/2008	5,963 04	48 4800	01/02/2009	7,041 49	57 2482	1,078 45	18 09
200	WALTER ENERGY	WLT	06/29/2009	7,550 28	37 7514	07/23/2009	9,291 82	46 4603	1,741 54	23 07
12	WASH REAL ESTA	WRE	04/30/2008	432 02	36 0008	04/17/2009	262 41	21 8682	-169 61	-39 26
4	WASH REAL ESTA	WRE	10/07/2008	131 72	32 9295	07/24/2009	98 76	24 6898	-32 96	-25 02
27	WASTE CONNECT	WCN	09/10/2008	968 92	35 8857	02/13/2009	717 38	26 5700	-251 54	-25 96
480	WESTERN ALLIAN	WAL	09/14/2009	3 224 39	6 7175	11/09/2009	1,841 58	3 8367	-1,382 81	-42 89
117	WESTERN UNION	WU	05/02/2008	2,706 28	23 1306	02/13/2009	1,478 88	12 6401	-1 227 40	-45 35
85	WESTERN UNION	WU	05/02/2008	1,966 10	23 1306	04/03/2009	1,149 82	13 5275	-816 28	-41 52
177	WESTERN UNION	WU	05/02/2008	4,094 11	23 1306	04/20/2009	2,593 94	14 6554	-1,500 17	-36 64
27	WHOLE FOODS MI	WFMI	01/16/2009	323 70	11 9888	02/13/2009	270 80	10 0300	-52 90	-16 34
56	WHOLE FOODS MI	WFMI	01/16/2009	671 38	11 9888	08/13/2009	1,580 91	28 2315	909 53	135 47
56	WHOLE FOODS MI	WFMI	01/16/2009	671 37	11 9888	09/18/2009	1 576 97	28 1611	905 60	134 89
117	WHOLE FOODS MI	WFMI	01/16/2009	1 402 68	11 9888	09/25/2009	3,356 67	28 6902	1,953 99	139 30
51	XTO ENERGY INC	XTO	06/04/2008	3 226 63	63 2672	02/13/2009	1,938 01	38 0006	-1,288 62	-39 94
18	YUM BRANDS INC	YUM	07/28/2008	607 50	33 7496	02/17/2009	512 45	28 4700	-95 05	-15 65

100	YUM BRANDS INC YUM	11/05/2008	2 866 56		28 6656	10/27/2009	3 383 73	33 8381	517 17	18 04
10	YUM BRANDS INC YUM	09/29/2009	327 58		32 7580	10/27/2009	338 37	33 8381	10 79	3 29
10	YUM BRANDS INC YUM	09/30/2009	329 98		32 9978	10/27/2009	338 38	33 8381	8 40	2 55
167	YUM BRANDS INC YUM	11/02/2009	5 551 15		33 2404	11/30/2009	5 888 18	35 2595	337 03	6 07
50	YUM BRANDS INC YUM	11/02/2009	1,662 02		33 2404	11/30/2009	1 768 00	35 3610	105 98	6 38
203	YUM BRANDS INC YUM	11/02/2009	6,747 80		33 2404	12/01/2009	7,184 47	35 3924	436 67	6 47
3,000	ADC TE VAR% 06/ 000886-AB-7	03/05/2008	2 647 50		88 2500	01/13/2009	1 522 50	50 7500	-1,125 00	-42 49
3,000	ALLERGAN INC 1 ' 018490-AL-6	03/05/2008	3 345 00		111 5000	01/13/2009	2 992 50	99 7500	-352 50	-10 54
3,000	AGERE SYS 6 5% 00845V-AA-8	03/12/2008	3 041 25		101 3750	01/13/2009	2 962 50	98 7500	-78 75	-2 59
4 000	AMGEN INC 0 125' 031162-AN-0	09/30/2008	3,672 24		91 8060	02/17/2009	3 760 00	9,400	87 76	2 39
1,000	ANIXTER INTL 1% 035290-AJ-4	01/21/2009	655 00		65 5000	02/17/2009	745 00	7 450	90 00	13 74
8,000	AVNET INC 2% 3/1 053807-AL-7	04/15/2008	8 591 60		107 3950	01/13/2009	7 840 00	98 0000	-751 60	-8 75
7 000	AVNET INC 2% 3/1 053807-AL-7	08/21/2008	7,387 31		105 5330	01/13/2009	6 860 00	98 0000	-527 31	-7 14
5 000	AVNET INC 2% 3/1 053807-AL-7	10/27/2008	4 837 50		96 7500	01/13/2009	4,900 00	98 0000	62 50	1.29
2 000	BECKMAN 2 5% 1: 075811-AD-1	03/05/2008	2 255 00		112 7500	01/13/2009	1 950 00	97 5000	-305 00	-13 53
7,000	BECKMAN 2 5% 1: 075811-AD-1	09/11/2008	8 025 50		114 6500	01/13/2009	6,825 00	97 5000	-1 200 50	-14 96
1,000	BIOMARIN 1 875% 09061G-AD-3	01/23/2009	998 68		99 8680	02/17/2009	977 50	9,775	-21 18	-2 12
7,000	CARNIVAL 2% 4/1! 143658-AN-2	07/21/2008	7,331 87		104 7410	01/05/2009	6,358 59	90 8370	-973 28	-13 27
7,000	CARNIVAL VAR% ! 143658-AV-4	07/18/2008	4 463 90		63 7700	01/13/2009	4 410 00	63 0000	-53 90	-1 21
7,000	CARNIVAL VAR% ! 143658-AV-4	10/29/2008	4 102 00		58 6000	01/13/2009	4,410 00	63 0000	308 00	7 51
3 000	CHESAPEAK 2 75' 165167-BW-6	01/21/2009	1 989 23		68 3076	02/17/2009	2 145 00	7 150	155 77	7 83
5,000	COVANTA HOLD 1 22282E-AA-0	01/21/2009	4 526 55		90 5309	02/17/2009	4,300 00	8 600	-226 55	-5 00
15,000	EASTMAN 3 375% 277461-BE-8	03/19/2008	14 400 90		96 0060	01/13/2009	12 750 00	85 0000	-1 650 90	-11 46
6,000	EASTMAN 3 375% 277461-BE-8	05/02/2008	5,739 48		95 6580	01/13/2009	5,100 00	85 0000	-639 48	-11 14
1,000	EQUINIX INC 2 5% 29444U-AF-3	03/12/2008	906 00		90 6000	01/13/2009	775 00	77 5000	-131 00	-14 46
68 000	FHLMC 4 125% 07/ 3134A4-VB-7	02/20/2009	71,046 40		104 4800	06/30/2009	70 418 76	103 5570	-627 64	-0 88
2,000	FHLMC 4 125% 07/ 3134A4-VB-7	05/08/2009	2 080 36		104 0180	06/30/2009	2 071 14	103 5570	-9 22	-0 44
3,000	FHLMC 4 125% 07/ 3134A4-VB-7	06/23/2009	3,114 61		103 8204	06/30/2009	3 106 71	103 5570	-7 90	-0 25
11,000	FNMA 5 375% 07/1 31359M-S6-1	02/20/2009	12,521 02		113 8274	03/31/2009	12 506 23	11,369	-14 79	-0 12
3 000	FLEXTRONICS 1 0 33938E-AL-1	03/12/2008	2 921 25		97 3750	01/13/2009	2 610 00	87 0000	-311 25	-10 65
3,000	FORD MTR 4 25% 345370-CF-5	01/21/2009	745 14		24 8380	02/17/2009	600 00	2 000	-145 14	-19 48
7 000	GILEAD SCI 0 625' 375558-AH-6	05/01/2008	10 336 55		147 6650	01/13/2009	9,275 00	132 5000	-1 061 55	-10 27
7,000	GILEAD SCI 0 625' 375558-AH-6	07/18/2008	10,116 26		144 5180	01/13/2009	9,275 00	132 5000	-841 26	-8 32
7,000	GILEAD SCI 0 625' 375558-AH-6	11/11/2008	8,500 24		121 4320	01/13/2009	9,275 00	132 5000	774 76	9 11
5,000	GENERAL CABL 1' 369300-AK-4	01/21/2009	3 275 00		65 5000	02/17/2009	3,350 00	67 0000	75 00	2 29
7 000	HASBRO INC 2 75' 418056-AN-7	12/16/2008	9,333 94		133 3420	01/13/2009	8 750 00	125 0000	-583 94	-6 26
3 000	HOLOGIC STEP V/ 436440-AA-9	01/21/2009	1,887 66		62 9220	02/17/2009	2 010 00	6 700	122 34	6 48
18,000	HOLOGIC STEP V/ 436440-AA-9	01/21/2009	10 067 52		62 9220	12/21/2009	13 478 48	84 2405	3 410 96	33 88
15,000	INTL GAME 2 6% 1 459902-AP-7	03/17/2008	15 168 75		101 1250	01/13/2009	14 362 50	95 7500	-806 25	-5 32
5,000	INTL GAME 2 6% 1 459902-AP-7	10/27/2008	4 512 50		90 2500	01/13/2009	4,787 50	95 7500	275 00	6 09
1,000	ITRON INC 2 5% 0(465741-AJ-5	01/21/2009	1,050 00		105 0000	02/17/2009	990 00	9 900	-60 00	-5 71
5,000	ITRON INC 2 5% 0(465741-AJ-5	01/21/2009	5 250 00		105 0000	10/08/2009	5,984 10	119 6820	734 10	13 98
11 000	LINEAR 3 125% 05 535678-AD-8	04/08/2008	10,751 40		97 7400	01/13/2009	9,790 00	89 0000	-961 40	-8 94
7,000	LINEAR 3 125% 05 535678-AD-8	05/08/2008	7,004 13		100 0590	01/13/2009	6,230 00	89 0000	-774 13	-11 05
2,000	LIONS G 2 9375% 535919-AF-1	01/14/2009	1,491 52		74 5760	02/17/2009	1 260 00	6,300	-231 52	-15 52
6,000	MEDTRONIC 1 625 585055-AM-8	01/21/2009	5,355 00		89 2500	02/17/2009	5 100 00	8 500	-255 00	-4 76
8 000	MORGAN STAN 4 61748A-AE-6	11/12/2008	6,050 00	6,359 02	75 6250	11/03/2009	8,066 64	100 8330	1,707 62	28 23
14,000	NABORS INDS 0 9 629568-AP-1	05/08/2008	14 907 40		106 4814	01/13/2009	11 952 50	85 3750	-2 954 90	-19 82
13,000	NABORS INDS 0 9 629568-AP-1	12/16/2008	10 546 25		81 1250	01/13/2009	11 098 75	85 3750	552 50	5 24
2 000	NII HOLD 3 125% (62913F-AJ-1	11/10/2008	1 222 50		61 1250	09/23/2009	1,755 00	87 7500	532 50	43 56
2 000	OMNICOM GROUP 681919-AT-3	03/05/2008	2 140 00		107 0000	01/13/2009	1,800 00	90 0000	-340 00	-15 89
7 000	NEXTEL COMM5 2 65332V-AY-9	01/28/2008	6,868 75		98 1250	01/13/2009	6,317 50	90 2500	-551 25	-8 03
6 000	NEXTEL COMM5 2 65332V-AY-9	03/19/2008	5,505 00		91 7500	01/13/2009	5,415 00	90 2500	-90 00	-1 63
5,000	NEXTEL COMM5 2 65332V-AY-9	04/07/2008	4,618 75		92 3750	01/13/2009	4,512 50	90 2500	-106.25	-2 30
6 000	ON SEMICNDCTR 682189-AE-5	03/05/2008	5 635 67		93 9279	01/13/2009	5,160 00	86 0000	-475 67	-8 44
2 000	ON SEMICNDCTR 682189-AE-5	08/20/2008	2,328 52		116 4261	01/13/2009	1 720 00	86 0000	-608 52	-26 13
1 000	ON SEMIC 2 625% 682189-AG-0	01/21/2009	630 00		63 0000	02/17/2009	635 00	6,350	5 00	0 79

5,000	PEABODY 4 75% 1 704549-AG-9	01/21/2009	3 500 00		70 0000	02/17/2009	3 350 00	6,700	-150 00	-4 29
14,000	PROLOGIS 2 625% 743410-AS-1	05/22/2008	13 802 88		98 5920	01/13/2009	6 720 00	48 0000	-7,082 88	-51 31
4,000	SCHLUMBERG 2 1 806857-AD-0	01/21/2009	4 950 00		123 7500	02/17/2009	4,880 00	12,200	-70 00	-1 41
4 000	ST MARY LAND 3 ' 792228-AD-0	01/21/2009	3 025 00		75 6250	02/17/2009	3,040 00	7 600	15 00	0 50
2 000	SYBASE IN 1 75% 871130-AB-6	01/21/2009	2,200 00		110 0000	02/17/2009	2 375 00	11 875	175 00	7 95
11 000	8SYBASE IN 1 75' 87199A-DB-8	01/21/2009	12,100 00		110 0000	11/18/2009	17 804 82	161 8620	5 704 82	47 15
4,000	TJX COMPANIES (872540-AL-3	01/24/2008	4 298 80		107 4700	01/13/2009	2 990 00	74 7500	-1,308 80	-30 45
2 000	TJX COMPANIES (872540-AL-3	03/05/2008	2,259 53		112 9767	01/13/2009	1 495 00	74 7500	-764 53	-33 84
6 000	TRANSOCE 1 625' 893830-AU-3	01/25/2008	6,439 56		107 3260	01/13/2009	5 340 00	89 0000	-1 099 56	-17 08
1,000	TRANSOCE 1 625' 893830-AU-3	03/12/2008	1,087 50		108 7500	01/13/2009	890 00	89 0000	-197 50	-18 16
14,000	TRANSOCE 1 625' 893830-AU-3	05/01/2008	15,378 05		109 8432	01/13/2009	12 460 00	89 0000	-2,918 05	-18 98
7,000	TRANSOCEAN 1 5 893830-AW-9	01/21/2009	5 617 50		80 2500	02/17/2009	5,600 00	8 000	-17 50	-0 31
16,000	TRANSOCEAN 1 5 893830-AW-9	01/21/2009	12,840 00		80 2500	09/16/2009	15,120 00	9,450	2,280 00	17 76
2 000	UST BOND 6% 2/1 912810-EW-4	10/29/2008	2,344 38		117 2192	01/23/2009	2,605 92	130 2965	261 54	11 16
1,000	UST BOND 6% 2/1 912810-EW-4	10/31/2008	1,141 33		114 1328	01/23/2009	1 302 97	13,030	161 64	14 16
3,000	UST BOND 6% 2/1 912810-EW-4	10/31/2008	3,423 99		114 1328	02/17/2009	3 915 23	13,051	491 24	14 35
2,000	UST BOND 6% 2/1 912810-EW-4	10/31/2008	2,282 65		114 1328	04/15/2009	2 578 12	128 9059	295 47	12 94
12 000	UST BONDS 5 25% 912810-FG-8	02/20/2009	14 370 47		119 7539	03/31/2009	14 784 38	12,320	413 91	2 88
36,000	UST NTS 4 375% 8 912828-AJ-9	04/14/2008	38 998 10		108 3281	01/15/2009	40 294 57	11,193	1,296 47	3 32
1 000	US TREAS 3 625% 912828-BA-7	10/28/2008	1,047 62		104 7621	02/17/2009	1 090 51	10,905	42 89	4 09
1 000	US TREAS 3 625% 912828-BA-7	10/28/2008	1,047 62		104 7621	08/26/2009	1,060 97	106 0973	13 35	1 27
7,000	UST NTS 3 625% 1 912828-DG-2	02/17/2009	7,195 23		102 7891	07/28/2009	7 108 27	101 5465	-86 96	-1 21
1,000	UST NTS 4 625% 0 912828-GH-7	09/29/2008	1,083 68		108 3676	09/16/2009	1 098 75	109 8750	15 07	1 39
2 000	UST NTS 4 625% 0 912828-GH-7	09/30/2008	2,126 80		106 3402	09/16/2009	2 197 50	109 8750	70 70	3 32
4,000	UST NTS 4 625% 0 912828-GH-7	08/25/2009	4,365 65		109 1410	09/16/2009	4 395 00	10,988	29 35	0 67
1 000	UST NTS 4 5% 05/ 912828-GS-3	10/29/2008	1 052 50		105 2504	02/17/2009	1 147 69	114 7695	95 19	9 04
1,000	UST NTS 4 5% 05/ 912828-GS-3	10/31/2008	1,043 01		104 3008	02/17/2009	1 147 70	114 7695	104 69	10 04
5,000	JANUS CAP 3 25% 47102X-AG-0	10/21/2009	6 777 12		135 5423	11/23/2009	5 898 60	117 9720	-878 52	-12 96
20 000	TECH DATA 2 75% 878237-AE-6	05/21/2008	19 231 46		96 1573	01/13/2009	15 700 00	78 5000	-3 531 46	-18 36
6 000	TEVA PHARMAC 0 88164R-AA-5	01/21/2009	6 825 00		113 7500	02/17/2009	7,267 50	12 113	442 50	6 48
28 000	TEVA PHARMAC 0 88164R-AA-5	01/21/2009	31 850 00		113 7500	07/24/2009	37 441 32	133 7190	5 591 32	17 56
7,000	TEVA PHARMA 0 2 88164R-AB-3	12/17/2008	8 888 85		126 9836	01/13/2009	8,400 00	120 0000	-488 85	-5 50
6 000	TEVA PHAR 1 75% 88165F-AA-0	09/05/2008	6 841 20		114 0200	01/13/2009	6,570 00	109 5000	-271 20	-3 96
3 000	WASTE 3 75% 4/1/ 941053-AG-5	01/21/2009	3 086 25		102 8750	02/17/2009	3,015 00	10 050	-71 25	-2 31
8,000	UNITED AUTO 3 5' 909440-AH-2	08/19/2008	7 273 36		90 9170	01/13/2009	5 140 00	64 2500	-2,133 36	-29 33
5 000	UNITED AUTO 3 5' 909440-AH-2	11/05/2008	2,750 00		55 0000	01/13/2009	3 212 50	64 2500	462 50	16 82
3 000	WATSON 1 75% 3/ 942683-AC-7	01/21/2009	2,865 00		95 5000	02/17/2009	2 790 00	9,300	-75 00	-2 62
16 000	WATSON 1 75% 3/ 942683-AC-7	01/21/2009	15,280 00		95 5000	09/15/2009	16 000 00	100 0000	720 00	4 71
			2,803,523 75	6,359 02			2,580,169 12		-223,663 65	

Long

78	AECOM TECHNLG ACM		02/20/2008	2 201 54		28 2248	08/12/2009	2 348 15	30 1054	146 61	6 66
11	AECOM TECHNLG ACM		03/03/2008	286 09		26 0078	08/12/2009	331 16	30 1054	45 07	15 75
85	AECOM TECHNLG ACM		03/03/2008	2,210 67		26 0078	08/14/2009	2 451 58	28 8429	240 91	10 90
14	AECOM TECHNLG ACM		03/03/2008	364 10		26 0078	08/17/2009	387 78	27 7000	23 68	6 50
496 9100	ADVISORS SER TI	PBBBX	02/21/2007	4,805 12		9 6700	02/18/2009	4,183 98	8 4200	-621 14	-12 93
147	AON CORP	AON	07/11/2007	6,055 20		41 1919	01/28/2009	5 596 21	38 0697	-458 99	-7 58
119	AON CORP	AON	09/07/2007	5,098 63		42 8456	01/28/2009	4 530 26	38 0697	-568 37	-11 15
92	AON CORP	AON	02/12/2008	3,843 07		41 7725	02/13/2009	3 689 17	40 1000	-153 90	-4 00
67	AON CORP	AON	02/12/2008	2,798 76		41 7725	03/18/2009	2 549 97	38 0596	-248 79	-8 89
31	AON CORP	AON	02/12/2008	1,294 95		41 7725	03/25/2009	1 242 35	40 0762	-52 60	-4 06
18	AON CORP	AON	02/12/2008	751 90		41 7725	07/30/2009	720 40	40 0237	-31 50	-4 19
86	AT & T INC	T	08/24/2005	1,746 41		20 2778	02/13/2009	2 085 51	24 2503	339 10	19 42
29	AT & T INC	T	12/15/2005	718 92		24 7903	02/13/2009	703 26	24 2503	-15 66	-2 18
83	ABBOTT LABORA1	ABT	05/07/2007	4 902 27		59 0634	02/13/2009	4,556 67	54 9000	-345 60	-7 05
104	ABBOTT LABORA1	ABT	05/07/2007	6 142 59		59 0634	03/18/2009	5 086 56	48 9095	-1,056 03	-17 19

55	ABBOTT LABORA1	ABT	05/07/2007	3 248 49	59 0634	05/13/2009	2 518 48	45 7919	-730 01	-22 47
3	ACADIA REALTY T	AKR	09/03/2008	71 82	23 9430	11/17/2009	52 09	17 3689	-19 73	-27 47
2	ACADIA REALTY T	AKR	09/25/2008	49 48	24 7397	11/17/2009	34 74	17 3689	-14 74	-29 79
44	ACADIA REALTY T	AKR	09/25/2008	1 088 55	24 7397	11/18/2009	744 39	16 9184	-344 16	-31 62
10	ACTIVSION BLIZZ/	ATVI	06/23/2008	180 39	18 0390	11/23/2009	114 01	11 4016	-66 38	-36 80
60	ACTIVSION BLIZZ/	ATVI	07/23/2008	1,136 85	18 9474	11/23/2009	684 07	11 4016	-452 78	-39 83
486	ACTIVSION BLIZZ/	ATVI	07/23/2008	9 208 41	18 9474	12/16/2009	5,321 61	10 9501	-3,886 80	-42 21
54	ACTIVSION BLIZZ/	ATVI	07/23/2008	1 023 15	18 9474	12/16/2009	589 12	10 9100	-434 03	-42 42
200	ACTIVSION BLIZZ/	ATVI	07/24/2008	3,668 99	18 3450	12/16/2009	2,181 94	10 9100	-1,487 05	-40 53
33	ACTUANT CORP-C	ATU	09/21/2007	1,022 94	30 9981	02/13/2009	513 80	15 5700	-509 14	-49 77
145	ACTUANT CORP-C	ATU	09/21/2007	4,494 71	30 9981	06/17/2009	2 056 40	14 1825	-2,438 31	-54 25
34	ADOBE SYSTEMS	ADBE	08/20/2008	1 492 56	43 8987	11/02/2009	1 120 19	32 9476	-372 37	-24 95
102	AFFIL MANAGERS	AMGZO	07/11/2007	6 068 94	59 4993	02/17/2009	2,192 98	21 5000	-3,875 96	-63 87
69	ALEXION PHARMA	ALXN	09/10/2008	2 837 00	41 1159	09/29/2009	3,043 53	44 1104	206 53	7 28
31	ALEXION PHARMA	ALXN	09/10/2008	1 274 58	41 1159	09/30/2009	1,357 06	43 7774	82 48	6 47
3	ALEXANDRIA REA	ARE	04/11/2007	304 53	101 5107	01/12/2009	176 66	58 8890	-127 87	-41 99
16	ALEXANDRIA REA	ARE	04/30/2007	1,699 46	106 2161	01/12/2009	942 22	58 8890	-757 24	-44 56
5	ALEXANDRIA REA	ARE	05/24/2007	500 27	100 0531	01/12/2009	294 45	58 8890	-205 82	-41 14
3	ALEXANDRIA REA	ARE	05/24/2007	300 15	100 0531	01/20/2009	166 92	55 6410	-133 23	-44 39
12	ALEXANDRIA REA	ARE	06/15/2007	1,221 32	101 7769	01/20/2009	667 68	55 6410	-553 64	-45 33
3	ALEXANDRIA REA	ARE	06/15/2007	305 33	101 7769	01/27/2009	183 32	61 1100	-122 01	-39 96
7	ALEXANDRIA REA	ARE	07/19/2007	697 67	99 6669	01/27/2009	427 77	61 1100	-269 90	-38 69
8	ALEXANDRIA REA	ARE	07/19/2007	797 33	99 6669	02/13/2009	408 39	51 0500	-388 94	-48 78
11	ALEXANDRIA REA	ARE	10/05/2007	1 142 88	103 8976	02/13/2009	561 55	51 0500	-581 33	-50 87
5	ALEXANDRIA REA	ARE	10/05/2007	519 48	103 8976	08/07/2009	256 47	51 2971	-263 01	-50 63
186	ALLIANZ SE-ADR	AZSEY	11/14/2006	3,612 12	19 4200	01/16/2009	1,610 88	8 6607	-2,001 24	-55 40
173	ALLIANZ SE-ADR	AZSEY	11/14/2006	3,359 66	19 4200	03/17/2009	1,333 37	7 7074	-2,026 29	-60 31
56	AMAZON COM INC	AMZN	03/08/2007	2,188 67	39 0834	02/17/2009	3 485 45	62 2405	1,296 78	59 25
100	AMCOR LTD	AMCRY	07/24/2008	2 192 10	21 9209	08/10/2009	1,713 08	17 1313	-479 02	-21 85
123	AMERICAN TOWEI	AMT	06/21/2005	2,364 86	19 2265	02/17/2009	3 348 29	27 2220	983 43	41 59
50	AMERICAN TOWEI	AMT	06/21/2005	961 33	19 2265	06/25/2009	1,584 55	31 6920	623 22	64 83
50	AMERICAN TOWEI	AMT	06/21/2005	961 33	19 2265	08/03/2009	1,722 55	34 4520	761 22	79 18
10	AMERICAN TOWEI	AMT	06/21/2005	192 27	19 2265	09/08/2009	341 39	34 1400	149 12	77 56
20	AMERICAN TOWEI	AMT	06/21/2005	384 53	19 2265	09/16/2009	707 82	35 3920	323 29	84 07
10	AMERICAN TOWEI	AMT	06/21/2005	192 27	19 2265	10/23/2009	388 42	38 8425	196 15	102 02
22	AMGEN INC	AMGN	05/14/2007	1,229 68	55 8949	02/13/2009	1,274 67	57 9400	44 99	3 66
54	AMGEN INC	AMGN	11/09/2007	2,984 31	55 2648	02/13/2009	3,128 74	57 9400	144 43	4 84
15	AMGEN INC	AMGN	11/09/2007	828 98	55 2648	05/13/2009	724 54	48 3040	-104 44	-12 60
47	AMGEN INC	AMGN	11/09/2007	2,597 44	55 2648	11/25/2009	2 692 17	57 2816	94 73	3 65
27	AMGEN INC	AMGN	11/09/2007	1,492 14	55 2648	12/04/2009	1,543 29	57 1607	51 15	3 43
10	AMGEN INC	AMGN	11/21/2007	532 09	53 2088	12/04/2009	571 60	57 1607	39 51	7 43
50	AMGEN INC	AMGN	11/21/2007	2 660 44	53 2088	12/16/2009	2,786 07	55 7230	125 63	4 72
8	ING GROEP N V SI	ING	12/05/2007	310 87	38 8595	09/03/2009	114 34	14 2939	-196 53	-63 22
237	ING GROEP N V SI	ING	04/09/2008	9 318 34	39 3179	09/03/2009	3 387 58	14 2939	-5,930 76	-63 65
61	ING GROEP N V SI	ING	04/09/2008	2,398 39	39 3179	09/30/2009	1 090 29	17 8742	-1 308 10	-54 54
57	ING GROEP N V SI	ING	05/01/2008	2 211 82	38 8039	09/30/2009	1,018 80	17 8742	-1,193 02	-53 94
59	ING GROEP N V SI	ING	05/09/2008	2 220 08	37 6284	09/30/2009	1,054 55	17 8742	-1,165 53	-52 50
50	ANADARKO PETR	APC	04/24/2007	2 347 22	46 9444	02/17/2009	1,829 13	36 5830	-518 09	-22 07
227	DELTA AIR LINES	DAL	11/09/2007	3,807 53	16 7733	02/13/2009	1,621 65	7 1439	-2,185 88	-57 41
303	DELTA AIR LINES	DAL	12/12/2007	5,029 66	16 5995	02/13/2009	2,164 59	7 1439	-2,865 07	-56 96
178	ANSYS INC	ANSS	03/12/2008	6 430 95	36 1290	05/05/2009	4,754 60	26 7120	-1 676 35	-26 07
71	ANSYS INC	ANSS	03/18/2008	2 666 27	37 5530	05/05/2009	1,896 51	26 7120	-769 76	-28 87
535	EXPEDIA INC	EXPE	04/24/2007	12 594 60	23 5413	09/10/2009	12,291 57	22 9755	-303 03	-2 41
110	EXPEDIA INC	EXPE	03/03/2008	2,436 17	22 1470	09/10/2009	2,527 23	22 9755	91 06	3 74
155	EXPEDIA INC	EXPE	06/25/2008	3,111 46	20 0739	09/10/2009	3,561 12	22 9755	449 66	14 45
45	ARACRUZ CELUL(	038496-20-4	01/11/2005	1,518 75	33 7500	11/27/2009	918 62	20 4138	-600 13	-39 51
90	ARCHER DANIELS	ADM	01/02/2008	4 052 47	45 0274	02/13/2009	2 579 38	28 6600	-1,473 09	-36 35

45	ARCHER DANIELS ADM	01/02/2008	2 026 24	45 0274	05/04/2009	1,169 72	25 9947	-856 52	-42 27
208	ARCHER DANIELS ADM	01/02/2008	9 365 69	45 0274	08/19/2009	5 702 39	27 4161	-3,663 30	-39 11
36	ARCHER DANIELS ADM	02/25/2008	1,609 77	44 7157	08/19/2009	986 96	27 4161	-622 81	-38 69
93	ARCHER DANIELS ADM	02/25/2008	4 158 56	44 7157	10/02/2009	2,635 31	28 3374	-1,523 25	-36 63
151	ARCHER DANIELS ADM	05/29/2008	5 991 62	39 6796	10/02/2009	4 278 84	28 3374	-1 712 78	-28 59
45	ATHEROS COMMU ATHR	09/21/2007	1 377 72	30 6159	02/13/2009	629 54	13 9900	-748 18	-54 31
100	ATHEROS COMMU ATHR	09/21/2007	3 061 59	30 6159	07/02/2009	1 957 44	19 5750	-1 104 15	-36 06
155	ATHEROS COMMU ATHR	09/21/2007	4 745 45	30 6159	07/24/2009	3 769 12	24 3176	-976 33	-20 57
75	ATHEROS COMMU ATHR	03/03/2008	1 781 63	23 7550	07/24/2009	1,823 77	24 3176	42 14	2 37
1	AVALONBAY COM AVB	06/28/2007	119 74	119 7474	02/13/2009	45 76	45 7620	-73 98	-61 78
27	AVALONBAY COM AVB	07/27/2007	2,950 77	109 2877	02/13/2009	1,235 56	45 7620	-1 715 21	-58 13
11	AVALONBAY COM AVB	08/03/2007	1,235 91	112 3557	02/13/2009	503 38	45 7620	-732 53	-59 27
15	AVALONBAY COM AVB	10/02/2007	1,794 29	119 6192	02/13/2009	686 42	45 7620	-1,107 87	-61 74
48	BASF SE SPONSO BASFY	01/11/2005	1 630 08	33 9600	02/13/2009	1 516 31	31 5900	-113 77	-6 98
18	BASF SE SPONSO BASFY	01/11/2005	611 28	33 9600	03/06/2009	469 37	26 0771	-141 91	-23 22
15	BASF SE SPONSO BASFY	11/14/2006	676 35	45 0900	03/06/2009	391 16	26 0771	-285 19	-42 17
56	BASF SE SPONSO BASFY	11/14/2006	2 525 04	45 0900	06/10/2009	2,436 13	43 5036	-88 91	-3 52
29	BB&T CORP BBT	03/13/2008	913 98	31 5168	05/05/2009	729 09	25 1420	-184 89	-20 23
116	BB&T CORP BBT	04/17/2008	3 889 26	33 5280	05/05/2009	2,916 40	25 1420	-972 86	-25 01
51	BB&T CORP BBT	04/17/2008	1 709 93	33 5280	06/12/2009	1,175 24	23 0447	-534 69	-31 27
41	BB&T CORP BBT	04/17/2008	1 374 65	33 5280	12/04/2009	1 078 54	26 3066	-296 11	-21 54
58	BHP BILLITON LTD BHP	01/11/2005	1,350 82	23 2900	03/05/2009	2 057 75	35 4788	706 93	52 33
42	BHP BILLITON LTD BHP	01/11/2005	978 18	23 2900	11/03/2009	2 783 71	66 2806	1,805 53	184 58
27	BHP BILLITON PLC BBL	06/15/2007	1 470 69	54 4698	03/16/2009	1,023 13	37 8942	-447 56	-30 43
29	BHP BILLITON PLC BBL	06/15/2007	1 579 61	54 4698	06/10/2009	1,492 56	51 4694	-87 05	-5 51
3	BHP BILLITON PLC BBL	08/15/2007	154 21	51 4009	06/10/2009	154 41	51 4694	0 20	0 13
21	BALLY TECHNOLC BYI	09/21/2007	668 59	31 8372	02/13/2009	457 79	21 8000	-210 80	-31 53
57	BALLY TECHNOLC BYI	09/21/2007	1 814 73	31 8372	04/21/2009	1,349 72	23 6800	-465 01	-25 62
138	BALLY TECHNOLC BYI	09/21/2007	4 393 54	31 8372	05/04/2009	3,766 46	27 2939	-627 08	-14 27
48	BALLY TECHNOLC BYI	09/21/2007	1,528 18	31 8372	05/12/2009	1 248 24	26 0058	-279 94	-18 32
69	BALLY TECHNOLC BYI	03/03/2008	2,670 84	38 7078	05/12/2009	1,794 36	26 0058	-876 48	-32 82
3	BANK OF AMERIC, BAC L	01/29/2008	3 240 00	1,080	02/17/2009	952 52	317 5100	-2 287 48	-70 60
298 4550	BANK NEW YORK BK	01/06/2005	10 512 67	35 2237	02/13/2009	7 647 26	25 6230	-2,865 41	-27 26
15 5450	BANK NEW YORK BK	08/05/2005	502 55	32 3286	02/13/2009	398 31	25 6230	-104 24	-20 74
41 0590	BANK NEW YORK BK	08/05/2005	1,327 38	32 3286	03/31/2009	1 128 60	27 4876	-198 78	-14 98
46 2266	BANK NEW YORK BK	11/13/2006	1 710 10	36 9939	03/31/2009	1,270 65	27 4876	-439 45	-25 70
25 7144	BANK NEW YORK BK	01/25/2007	1,108 01	43 0888	03/31/2009	706 83	27 4876	-401 18	-36 21
40 3236	BANK NEW YORK BK	01/25/2007	1,737 49	43 0888	04/20/2009	1 218 49	30 2187	-519 00	-29 87
82 6764	BANK NEW YORK BK	03/07/2007	3,467 61	41 9419	04/20/2009	2 498 31	30 2187	-969 30	-27 95
72 9846	BANK NEW YORK BK	03/07/2007	3 061 11	41 9419	09/17/2009	2,267 52	31 0694	-793 59	-25 92
179 2460	BANK NEW YORK BK	03/28/2007	7,660 74	42 7387	09/17/2009	5 568 92	31 0694	-2,091 82	-27 31
33 0190	BANK NEW YORK BK	04/02/2007	1 412 95	42 7920	09/17/2009	1 025 85	31 0694	-387 10	-27 40
45 7504	BANK NEW YORK BK	04/30/2007	1 979 83	43 0995	09/17/2009	1 421 41	31 0694	-558 42	-28 21
46	BNP PARIBAS ADI BNPQY	11/14/2006	2 555 30	55 5500	03/24/2009	1,012 52	22 0115	-1 542 78	-60 38
222	BARCLAYS PLC AI BCS	01/20/2005	9,787 36	44 0872	04/17/2009	2,951 30	13 2945	-6,836 06	-69 85
36	BARCLAYS PLC AI BCS	11/14/2006	1,925 28	53 4800	04/17/2009	478 59	13 2945	-1 446 69	-75 14
31	BARCLAYS PLC AI BCS	08/13/2007	1 640 67	52 9248	04/17/2009	412 13	13 2945	-1,228 54	-74 88
15	BE AEROSPACE II BEAV	04/25/2007	521 73	34 7823	02/13/2009	162 60	10 8406	-359 13	-68 83
27	BE AEROSPACE II BEAV	08/17/2007	997 29	36 9366	02/13/2009	292 70	10 8406	-704 59	-70 65
100	BIOGEN IDEC INC BIIB	04/24/2007	4,846 96	48 4696	02/17/2009	5 152 89	51 5292	305 93	6 31
43	BOSTON PROPER BXP	01/06/2005	2,625 15	61 0500	02/13/2009	1 828 86	42 5320	-796 29	-30 33
15	BOSTON PROPER BXP	02/01/2007	1 870 24	124 6823	02/13/2009	637 97	42 5320	-1 232 27	-65 89
24	BOSTON PROPER BXP	12/19/2007	2 293 62	95 5677	02/13/2009	1 020 76	42 5320	-1 272 86	-55 50
25	BOSTON PROPER BXP	12/21/2007	2,483 78	99 3512	02/13/2009	1,063 29	42 5320	-1,420 49	-57 19
6	BOSTON PROPER BXP	07/11/2008	548 16	91 3598	11/20/2009	393 33	65 5581	-154 83	-28 25
4	BOSTON PROPER BXP	07/14/2008	360 16	90 0397	11/20/2009	262 23	65 5581	-97 93	-27 19
61	BOSTON SCIENTII BSX	03/12/2008	790 83	12 9643	09/23/2009	682 58	11 1901	-108 25	-13 69

969	BOSTON SCIENTII	BSX	03/12/2008	12 562 39	12 9643	12/03/2009	8 256 73	8 5211	-4,305 66	-34 27
294	BOSTON SCIENTII	BSX	04/01/2008	3 898 18	13 2591	12/03/2009	2 505 14	8 5211	-1,393 04	-35 74
8	BRE PROPERTIES	BRE	10/05/2007	474 91	59 3642	01/20/2009	210 53	26 3175	-264 38	-55 67
21	BRE PROPERTIES	BRE	11/30/2007	938 46	44 6893	01/20/2009	552 66	26 3175	-385 82	-41 11
21	BUCYRUS INTERN	BUCY	09/21/2007	736 04	35 0494	02/13/2009	320 45	15 2600	-415 59	-56 46
94	BUCYRUS INTERN	BUCY	09/21/2007	3,294 63	35 0494	02/17/2009	1 328 39	14 1320	-1,966 24	-59 68
60	BUNGE LTD 4 875'	BGEPF	07/11/2007	6,893 51	114 8920	01/14/2009	3 659 97	61 0000	-3 233 54	-46 91
18	CUBIST PHARMAC	CBST	01/10/2008	367 46	20 4140	02/13/2009	333 54	18 5306	-33 92	-9 23
190	CUBIST PHARMAC	CBST	01/10/2008	3 878 66	20 4140	05/04/2009	3 130 47	16 4767	-748 19	-19 29
95	CUBIST PHARMAC	CBST	03/03/2008	1 738 16	18 2964	05/04/2009	1,565 25	16 4767	-172 91	-9 95
30	CVS CAREMARK (	CVS	10/02/2007	1 150 47	38 3490	02/13/2009	826 49	27 5500	-323 98	-28 16
52	CVS CAREMARK (	CVS	10/02/2007	1 994 15	38 3490	05/06/2009	1,658 81	31 9011	-335 34	-16 82
73	CVS CAREMARK (	CVS	10/02/2007	2,799 46	38 3490	05/19/2009	2 287 74	31 3398	-511 72	-18 28
254	CAL DIVE INTERN	DVR	09/21/2007	3 329 70	13 0863	02/05/2009	1,546 84	6 0900	-1,782 86	-53 54
30	CAMDEN PPTY TR	CPT	10/05/2005	1 631 10	54 3700	02/13/2009	678 85	22 6288	-952 25	-58 38
33	CAMDEN PPTY TR	CPT	01/26/2007	2 593 29	78 5845	02/13/2009	746 74	22 6288	-1,846 55	-71 20
26	CAMDEN PPTY TR	CPT	04/13/2007	1,849 80	71 1461	02/13/2009	588 34	22 6288	-1,261 46	-68 19
24	CAMDEN PPTY TR	CPT	10/05/2007	1,594 59	66 4414	02/13/2009	543 09	22 6288	-1,051 50	-65 94
18	CAMDEN PPTY TR	CPT	02/06/2008	848 24	47 1241	02/13/2009	407 33	22 6288	-440 91	-51 98
10	CAMDEN PPTY TR	CPT	02/06/2008	471 24	47 1241	03/18/2009	226 94	22 6950	-244 30	-51 84
13	CAMDEN PPTY TR	CPT	07/03/2008	557 44	42 8793	10/12/2009	506 58	38 9690	-50 86	-9 12
5	CAMDEN PPTY TR	CPT	07/03/2008	214 39	42 8793	10/27/2009	182 00	36 4021	-32 39	-15 11
19	CAMDEN PPTY TR	CPT	07/14/2008	817 69	43 0360	10/27/2009	691 62	36 4021	-126 07	-15 42
6	CAMDEN PPTY TR	CPT	07/14/2008	258 21	43 0360	10/30/2009	217 34	36 2262	-40 87	-15 83
7	CAMDEN PPTY TR	CPT	07/24/2008	333 71	47 6717	10/30/2009	253 58	36 2262	-80 13	-24 01
87	CAMPBELL SOUP	CPB	11/08/2007	3,090 63	35 5245	02/13/2009	2 689 41	30 9130	-401 22	-12 98
87	CAMPBELL SOUP	CPB	11/08/2007	3,090 63	35 5245	05/13/2009	2 385 62	27 4217	-705 01	-22 81
67	CAMPBELL SOUP	CPB	11/08/2007	2 380 14	35 5245	06/02/2009	1 937 59	28 9200	-442 55	-18 59
50	CAMPBELL SOUP	CPB	11/08/2007	1 776 21	35 5245	06/09/2009	1,446 33	28 9274	-329 88	-18 57
94	CAMPBELL SOUP	CPB	12/12/2007	3,456 37	36 7699	06/09/2009	2 719 10	28 9274	-737 27	-21 33
81	CARNIVAL CORP	CCL	12/01/2008	1 605 82	19 8249	12/16/2009	2 779 32	34 3135	1,173 50	73 08
39	CENTRAL EURO D	CEDC	04/09/2007	1,140 13	29 2345	02/13/2009	543 65	13 9400	-596 48	-52 32
91	CENTRAL EURO D	CEDC	05/14/2007	3,007 15	33 0455	02/17/2009	1 018 74	11 1950	-1,988 41	-66 12
9	CENTRAL EURO D	CEDC	05/14/2007	297 40	33 0455	02/23/2009	81 20	9 0229	-216 20	-72 70
41	CENTRAL EURO D	CEDC	06/11/2007	1,424 36	34 7404	02/23/2009	369 94	9 0229	-1 054 42	-74 03
159	CENTRAL EURO D	CEDC	06/11/2007	5,523 72	34 7404	02/24/2009	1 455 56	9 1546	-4,068 16	-73 65
56	CENTRAL EURO D	CEDC	01/10/2008	3,103 50	55 4196	02/24/2009	512 66	9 1546	-2,590 84	-83 48
80	CENTRAL EURO D	CEDC	01/10/2008	4,433 57	55 4196	02/25/2009	668 00	8 3502	-3,765 57	-84 93
40	CENTRAL EURO D	CEDC	03/03/2008	2,127 76	53 1942	06/17/2009	1,074 20	26 8561	-1 053 56	-49 51
36	CENTRAL EURO D	CEDC	10/08/2008	1,243 49	34 5412	10/23/2009	1,241 26	34 4805	-2 23	-0 18
41	CHEVRON CORPC	CVX	07/16/2007	3,772 45	92 0110	02/13/2009	2,867 13	69 9306	-905 32	-24 00
46	CHEVRON CORPC	CVX	07/16/2007	4,232 51	92 0110	05/05/2009	3 015 18	65 5491	-1,217 33	-28 76
24	CHINA PETROLEU	SNP	03/27/2007	2,025 05	84 3771	02/13/2009	1 367 27	56 9700	-657 78	-32 48
14	CHINA PETROLEU	SNP	03/27/2007	1,181 28	84 3771	04/17/2009	1 087 60	77 6882	-93 68	-7 93
13	CHINA PETROLEU	SNP	03/27/2007	1 096 91	84 3771	06/10/2009	949 70	73 0564	-147 21	-13 42
10	CHINA PETROLEU	SNP	03/27/2007	843 76	84 3771	07/06/2009	758 22	75 8239	-85 54	-10 14
35	CHINA PETROLEU	SNP	06/05/2008	3,638 52	103 9577	07/06/2009	2 653 77	75 8239	-984 75	-27 06
24	CLARCOR INC	CLC	09/27/2007	831 06	34 6274	02/13/2009	762 47	31 7700	-68 59	-8 25
94	COCA-COLA ENTE	CCE	10/27/2006	1 915 23	20 3747	02/13/2009	1,255 17	13 3530	-660 06	-34 46
180	COCA-COLA ENTE	CCE	03/27/2007	3 626 19	20 1455	02/13/2009	2,403 52	13 3530	-1 222 67	-33 72
38	COCA-COLA ENTE	CCE	06/07/2007	861 31	22 6660	02/13/2009	507 42	13 3530	-353 89	-41 09
437	COCA-COLA ENTE	CCE	06/07/2007	9,905 04	22 6660	06/04/2009	7 677 45	17 5690	-2,227 59	-22 49
211	COCA-COLA ENTE	CCE	10/02/2007	5,196 93	24 6300	06/04/2009	3 706 96	17 5690	-1 489 97	-28 67
117	COCA-COLA ENTE	CCE	01/28/2008	2,824 44	24 1404	06/04/2009	2,055 53	17 5690	-768 91	-27 22
123	COCA-COLA ENTE	CCE	01/28/2008	2 969 27	24 1404	10/29/2009	2,397 74	19 4944	-571 53	-19 25
294	COCA-COLA ENTE	CCE	04/01/2008	7,182 14	24 4290	10/29/2009	5 731 21	19 4944	-1,450 93	-20 20
105	COMPANHIA VALE	204412-10-0	01/15/2008	2 834 09	26 9913	03/05/2009	1 177 64	11 2157	-1,656 45	-58 45

126	COMPANHIA VALE	204412-10-0	01/15/2008	3 400 90	26 9913	04/03/2009	1 651 84	13 1099	-1 749 06	-51 43
94	CONCHO RESOUF	CXO	02/13/2008	2 061 09	21 9265	08/05/2009	3 253 21	34 6096	1 192 12	57 84
49	CONCHO RESOUF	CXO	02/13/2008	1 074 40	21 9265	09/14/2009	1 760 51	35 9298	686 11	63 86
40	CONCHO RESOUF	CXO	02/13/2008	877 06	21 9265	09/22/2009	1 494 83	37 3718	617 77	70 44
9	CONCHO RESOUF	CXO	02/13/2008	197 33	21 9265	09/25/2009	323 01	35 8920	125 68	63 69
1	CONCHO RESOUF	CXO	03/03/2008	23 96	23 9534	09/25/2009	35 90	35 8920	11 94	49 83
240	CORINTHIAN COLI	COCO	07/31/2008	3,780 31	15 7513	10/13/2009	4,085 36	17 0228	305 05	8 07
190	CORINTHIAN COLI	COCO	07/31/2008	2 992 74	15 7513	12/08/2009	2,641 99	13 9056	-350 75	-11 72
20	FIRST SOLAR INC	FSLR	09/04/2007	2,134 94	106 7474	02/06/2009	2,942 34	147 1182	807 40	37 82
10	FIRST SOLAR INC	FSLR	01/22/2008	1 715 68	171 5678	02/06/2009	1,471 17	147 1182	-244 51	-14 25
10	FIRST SOLAR INC	FSLR	01/25/2008	1,722 55	172 2552	02/11/2009	1,476 09	147 6101	-246 46	-14 31
10	FIRST SOLAR INC	FSLR	01/28/2008	1,736 74	173 6740	02/17/2009	1,336 54	133 6550	-400 20	-23 04
29	CREDIT SUISSE G	CS	01/12/2005	1,178 54	40 6392	02/13/2009	813 73	28 0600	-364 81	-30 95
64	CREDIT SUISSE G	CS	01/12/2005	2,600 91	40 6392	06/10/2009	2,979 09	46 5496	378 18	14 54
30	CREDIT SUISSE G	CS	01/12/2005	1,219 17	40 6392	08/10/2009	1,452 05	48 4032	232 88	19 10
40	CREDIT SUISSE G	CS	11/14/2006	2,596 00	64 8999	08/10/2009	1 936 08	48 4032	-659 92	-25 42
3	CREDIT SUISSE G	CS	11/14/2006	194 70	64 8999	09/30/2009	167 23	55 7475	-27 47	-14 11
38	CREDIT SUISSE G	CS	05/09/2008	2,055 82	54 1005	09/30/2009	2,118 36	55 7475	62 54	3 04
61	DCT INDUSTRIAL	DCT	07/10/2008	491 89	8 0638	10/27/2009	292 86	4 8012	-199 03	-40 46
66	DCT INDUSTRIAL	DCT	07/22/2008	554 35	8 3991	10/27/2009	316 87	4 8012	-237 48	-42 84
66	DECKERS OUTDO	DECK	09/21/2007	7,136 58	108 1300	01/09/2009	4,800 99	72 7429	-2 335 59	-32 73
141	DELL INC	DELL	01/06/2005	5,709 09	40 4900	01/29/2009	1 427 16	10 1218	-4 281 93	-75 00
172	DELL INC	DELL	04/11/2006	5,057 54	29 4043	01/29/2009	1,740 93	10 1218	-3,316 61	-65 58
77	DELL INC	DELL	04/24/2007	1,910 94	24 8174	01/29/2009	779 38	10 1218	-1,131 56	-59 21
38	DELL INC	DELL	04/24/2007	943 06	24 8174	01/30/2009	369 34	9 7196	-573 72	-60 84
20	DIGITAL REALTY T	DLR	08/14/2006	567 33	28 3668	02/13/2009	631 45	31 5730	64 12	11 30
88	DIGITAL REALTY T	DLR	10/03/2006	2,736 72	31 0991	02/13/2009	2,778 40	31 5730	41 68	1 52
10	DIGITAL REALTY T	DLR	04/24/2007	398 75	39 8748	02/13/2009	315 73	31 5730	-83 02	-20 82
20	DIGITAL REALTY T	DLR	04/25/2007	799 84	39 9918	02/13/2009	631 46	31 5730	-168 38	-21 05
11	DIGITAL REALTY T	DLR	04/26/2007	442 11	40 1920	02/13/2009	347 30	31 5730	-94 81	-21 44
5	DIGITAL REALTY T	DLR	06/15/2007	204 40	40 8790	02/13/2009	157 87	31 5730	-46 53	-22 76
14	DIGITAL REALTY T	DLR	06/15/2007	572 31	40 8790	03/04/2009	387 19	27 6568	-185 12	-32 35
8	DIGITAL REALTY T	DLR	06/15/2007	327 03	40 8790	03/06/2009	203 48	25 4366	-123 55	-37 78
259	DIRECTV GROUP	25459L-10-6	02/14/2008	6 502 00	25 1043	06/17/2009	5,927 03	22 8849	-574 97	-8 84
186	DIRECTV GROUP	25459L-10-6	02/28/2008	4,843 44	26 0400	06/17/2009	4 256 48	22 8849	-586 96	-12 12
100	DIRECTV GROUP	25459L-10-6	03/04/2008	2,558 10	25 5809	06/17/2009	2 288 44	22 8849	-269 66	-10 54
0 0510	DIRECTV	DTV	04/24/2007	1 09	21 2240	11/25/2009	1 63	31 9671	0 54	49 54
0 0629	DIRECTV	DTV	03/27/2008	1 23	19 4932	11/25/2009	2 02	32 1094	0 79	64 23
19	DOUGLAS EMMET	DEI	08/17/2007	447 77	23 5673	01/22/2009	193 99	10 2102	-253 78	-56 68
51	DOUGLAS EMMET	DEI	10/02/2007	1,330 79	26 0938	01/22/2009	520 71	10 2102	-810 08	-60 87
30	DRIL-QUIP INC	DRQ	09/21/2007	1,451 24	48 3744	02/13/2009	747 91	24 9306	-703 33	-48 46
82	DRIL-QUIP INC	DRQ	09/21/2007	3,966 70	48 3744	03/25/2009	2 560 10	31 2210	-1 406 60	-35 46
11	DRIL-QUIP INC	DRQ	09/21/2007	532 11	48 3744	11/09/2009	619 43	56 3135	87 32	16 41
55	DRIL-QUIP INC	DRQ	03/03/2008	2,591 42	47 1168	11/09/2009	3 097 15	56 3135	505 73	19 52
7	DEUTSCHE BANK	DB	07/31/2007	959 42	137 0600	02/13/2009	204 95	29 2800	-754 47	-78 64
32	DEUTSCHE BANK	DB	11/21/2007	3,902 63	121 9569	02/13/2009	936 96	29 2800	-2 965 67	-75 99
30	DEUTSCHE BANK	DB	11/21/2007	3 658 70	121 9569	03/17/2009	1 044 66	34 8224	-2,614 04	-71 45
40	EATON CORP	ETN	01/06/2005	2 732 00	68 3000	11/25/2009	2,619 52	65 4899	-112 48	-4 12
203	EL PASO CORPOF	EP	12/30/2005	2,474 21	12 1882	02/13/2009	1,855 85	9 1422	-618 36	-24 99
106	EL PASO CORPOF	EP	12/30/2005	1 291 95	12 1882	07/21/2009	1 017 57	9 6000	-274 38	-21 24
174	EL PASO CORPOF	EP	12/30/2005	2,120 74	12 1882	09/15/2009	1,788 66	10 2800	-332 08	-15 66
22	EL PASO CORPOF	EP	03/06/2006	277 91	12 6319	09/15/2009	226 16	10 2800	-51 75	-18 62
10	ENDURANCE SPE	ENH	12/16/2008	280 41	28 0413	12/22/2009	367 53	36 7535	87 12	31 07
10	ENDURANCE SPE	ENH	12/16/2008	280 41	28 0413	12/28/2009	376 55	37 6560	96 14	34 29
21	ITC HOLDINGS CC	ITC	09/21/2007	1 041 21	49 5812	02/13/2009	885 56	42 1700	-155 65	-14 95
25	ITC HOLDINGS CC	ITC	09/21/2007	1,239 54	49 5812	04/01/2009	1,070 43	42 8176	-169 11	-13 64
27	EQUINIX INC	EQIX	06/06/2006	1,597 55	59 1689	02/17/2009	1,326 51	49 1306	-271 04	-16 97

23	EQUINIX INC	EQIX	08/02/2006	1 187 71	51 6393	02/17/2009	1 130 00	49 1306	-57 71	-4 88
50	EQUINIX INC	EQIX	08/02/2006	2,581 97	51 6393	02/23/2009	2 151 18	43 0241	-430 79	-16 68
27	EQUINIX INC	EQIX	08/02/2006	1 394 25	51 6393	03/02/2009	1,158 10	42 8933	-236 15	-16 94
23	EQUINIX INC	EQIX	08/17/2006	1 362 67	59 2465	03/02/2009	986 54	42 8933	-376 13	-27 60
50	EQUINIX INC	EQIX	08/17/2006	2,962 33	59 2465	05/08/2009	3,348 06	66 9629	385 73	13 02
20	EQUINIX INC	EQIX	08/17/2006	1 184 93	59 2465	09/08/2009	1,676 15	83 8100	491 22	41 46
7	EQUINIX INC	EQIX	08/17/2006	414 72	59 2465	09/16/2009	639 42	91 3491	224 70	54 18
13	EQUINIX INC	EQIX	08/07/2007	1,164 69	89 5912	09/16/2009	1 187 51	91 3491	22 82	1 96
10	EQUINIX INC	EQIX	08/07/2007	895 92	89 5912	11/23/2009	963 13	96 3160	67 21	7 50
6	EQUITY RESIDEN	EQR	04/24/2006	268 41	44 7357	02/02/2009	138 24	23 0406	-130 17	-48 50
19	EQUITY RESIDEN	EQR	08/17/2006	898 98	47 3144	02/02/2009	437 77	23 0406	-461 21	-51 30
39	EQUITY RESIDEN	EQR	08/17/2006	1,845 26	47 3144	02/13/2009	847 56	21 7325	-997 70	-54 07
50	EQUITY RESIDEN	EQR	08/03/2007	1,985 00	39 7000	02/13/2009	1,086 61	21 7325	-898 39	-45 26
40	EQUITY RESIDEN	EQR	11/30/2007	1 491 46	37 2865	02/13/2009	869 29	21 7325	-622 17	-41 72
56	EQUITY RESIDEN	EQR	12/21/2007	2,058 29	36 7551	02/13/2009	1,217 01	21 7325	-841 28	-40 87
2	EQUITY RESIDEN	EQR	03/25/2008	86 49	43 2465	04/08/2009	38 35	19 1764	-48 14	-55 66
21	EQUITY RESIDEN	EQR	07/03/2008	800 74	38 1306	07/24/2009	441 26	21 0131	-359 48	-44 89
20	EQUITY RESIDEN	EQR	07/07/2008	759 71	37 9852	07/24/2009	420 25	21 0131	-339 46	-44 68
27	ESSEX PPTY TR I	ESS	02/16/2007	3 896 14	144 3016	02/13/2009	1 514 62	56 0975	-2,381 52	-61 13
10	ESSEX PPTY TR I	ESS	04/04/2007	1,299 14	129 9144	02/13/2009	560 97	56 0975	-738 17	-56 82
22	ESSEX PPTY TR I	ESS	05/31/2007	2 793 63	126 8833	02/13/2009	1 234 14	56 0975	-1,559 49	-55 82
2	ESSEX PPTY TR I	ESS	07/13/2007	236 18	118 0903	02/13/2009	112 20	56 0975	-123 98	-52 49
4	ESSEX PPTY TR I	ESS	07/13/2007	472 36	118 0903	03/26/2009	243 18	60 7982	-229 18	-48 52
4	ESSEX PPTY TR I	ESS	07/13/2007	472 36	118 0903	04/14/2009	256 99	64 2505	-215 37	-45 59
1	ESSEX PPTY TR I	ESS	07/13/2007	118 09	118 0903	04/21/2009	61 78	61 7817	-56 31	-47 68
2	ESSEX PPTY TR I	ESS	03/18/2008	218 92	109 4586	04/21/2009	123 56	61 7817	-95 36	-43 56
7	ESSEX PPTY TR I	ESS	03/18/2008	766 21	109 4586	06/04/2009	483 85	69 1248	-282 36	-36 85
27	ESTERLINE TECH	ESL	09/21/2007	1 477 44	54 7199	02/13/2009	1,034 36	38 3100	-443 08	-29 99
70	EXXON MOBIL CO	XOM	01/05/2005	3,470 87	49 5839	02/13/2009	5,227 61	74 6806	1 756 74	50 61
43	EXXON MOBIL CO	XOM	01/05/2005	2 132 10	49 5839	07/07/2009	2 873 61	66 8300	741 51	34 78
54	FEDL RLTY INVT T	FRT	01/06/2005	2 643 84	48 9600	02/13/2009	2,567 67	47 5498	-76 17	-2 88
10	FEDL RLTY INVT T	FRT	07/27/2005	642 50	64 2500	02/13/2009	475 49	47 5498	-167 01	-25 99
37	FEDL RLTY INVT T	FRT	07/26/2007	2,814 72	76 0736	02/13/2009	1,759 33	47 5498	-1,055 39	-37 50
33	FEDL RLTY INVT T	FRT	08/27/2007	2,669 53	80 8945	02/13/2009	1,569 14	47 5498	-1 100 39	-41 22
2	FEDL RLTY INVT T	FRT	08/27/2007	161 78	80 8945	03/10/2009	87 66	43 8334	-74 12	-45 82
5	FEDL RLTY INVT T	FRT	08/31/2007	417 86	83 5715	03/10/2009	219 16	43 8334	-198 70	-47 55
6	FEDL RLTY INVT T	FRT	09/04/2007	512 61	85 4344	03/10/2009	263 00	43 8334	-249 61	-48 69
8	FEDL RLTY INVT T	FRT	09/04/2007	683 48	85 4344	05/04/2009	442 03	55 2560	-241 45	-35 33
12	FEDL RLTY INVT T	FRT	09/04/2007	1 025 21	85 4344	05/20/2009	613 04	51 0884	-412 17	-40 20
1	FEDL RLTY INVT T	FRT	09/04/2007	85 43	85 4344	05/26/2009	52 36	52 3694	-33 07	-38 71
7	FEDL RLTY INVT T	FRT	01/16/2008	471 17	67 3097	05/26/2009	366 58	52 3694	-104 59	-22 20
8	FEDL RLTY INVT T	FRT	01/16/2008	538 48	67 3097	06/01/2009	446 06	55 7602	-92 42	-17 16
15	FEDL RLTY INVT T	FRT	08/06/2008	1 132 75	75 5171	09/10/2009	929 79	61 9882	-202 96	-17 92
6	FEDL RLTY INVT T	FRT	08/06/2008	453 10	75 5171	09/14/2009	367 36	61 2300	-85 74	-18 92
7	FEDL RLTY INVT T	FRT	08/15/2008	531 97	75 9958	09/14/2009	428 60	61 2300	-103 37	-19 43
4	FEDL RLTY INVT T	FRT	08/15/2008	303 98	75 9958	09/17/2009	261 12	65 2842	-42 86	-14 10
2	FEDL RLTY INVT T	FRT	08/26/2008	143 59	71 7935	09/17/2009	130 57	65 2842	-13 02	-9 07
12	FEDL RLTY INVT T	FRT	08/26/2008	861 52	71 7935	10/23/2009	705 62	58 8045	-155 90	-18 10
7	FOSTER WHEELE	FWLT	12/19/2005	128 28	18 3261	02/17/2009	146 57	20 9400	18 29	14 26
39	FOSTER WHEELE	FWLT	08/17/2007	1,768 94	45 3572	02/17/2009	816 66	20 9400	-952 28	-53 83
30	FOSTER WHEELE	FWLT	08/17/2007	1,360 72	45 3572	11/10/2009	967 39	32 2475	-393 33	-28 91
50	FOSTER WHEELE	G36535-13-9	12/19/2005	916 30	18 3261	01/30/2009	1,020 37	20 4075	104 07	11 36
50	FOSTER WHEELE	G36535-13-9	12/19/2005	916 30	18 3261	02/04/2009	1 049 56	20 9913	133 26	14 54
13	STANLEY WORKS	SWKA	03/23/2007	13 598 36	1,046	01/14/2009	6,584 45	506 5000	-7 013 91	-51 58
150	GSI COMMERCE I	GSIC	09/21/2007	3,971 12	26 4741	02/13/2009	1,649 18	10 9946	-2 321 94	-58 47
129	GSI COMMERCE I	GSIC	09/21/2007	3,415 16	26 4741	03/20/2009	1,500 04	11 6283	-1,915 12	-56 08
32	GSI COMMERCE I	GSIC	09/21/2007	847 17	26 4741	05/06/2009	432 32	13 5106	-414 85	-48 97

70	GSI COMMERCE II	GSIC	03/03/2008	964 99	13 7856	05/06/2009	945 72	13 5106	-19 27	-2 00
27	GSI COMMERCE II	GSIC	03/03/2008	372 21	13 7856	10/23/2009	557 07	20 6330	184 86	49 67
66	GSI COMMERCE II	GSIC	07/09/2008	842 47	12 7646	10/23/2009	1 361 75	20 6330	519 28	61 64
30	GSI COMMERCE II	GSIC	07/09/2008	382 94	12 7646	12/14/2009	731 47	24 3831	348 53	91 01
50	GAMESTOP CORP	GME	09/13/2006	1 199 87	23 9974	02/04/2009	1,309 93	26 1987	110 06	9 17
84	GAMESTOP CORP	GME	09/13/2006	2,015 78	23 9974	02/17/2009	2 094 02	24 9290	78 24	3 88
5	GAMESTOP CORP	GME	09/13/2006	119 98	23 9974	03/19/2009	125 95	25 1906	5 97	4 98
20	GAMESTOP CORP	GME	03/22/2007	546 00	27 3000	03/19/2009	503 81	25 1906	-42 19	-7 73
80	GAMESTOP CORP	GME	03/22/2007	2,184 00	27 3000	05/26/2009	1 872 90	23 4119	-311 10	-14 24
80	GAMESTOP CORP	GME	04/09/2007	2,651 50	33 1437	05/26/2009	1,872 90	23 4119	-778 60	-29 36
60	GENENTECH INC	368710-40-6	01/06/2005	3,230 26	53 8377	01/30/2009	4 866 68	81 1119	1 636 42	50 66
55	GENENTECH INC	368710-40-6	01/06/2005	2,961 07	53 8377	03/06/2009	4 931 19	89 6586	1 970 12	66 53
60	8GENENTECH INC	368991-57-6	01/06/2005	3 230 25	53 8377	03/26/2009	5,700 00	95 0000	2 469 75	76 46
4	8GENENTECH INC	368991-57-6	11/13/2006	321 72	80 4300	03/26/2009	380 00	95 0000	58 28	18 12
71	8GENENTECH INC	368991-57-6	03/03/2008	5 580 60	78 6000	03/26/2009	6 745 00	95 0000	1,164 40	20 87
111	GENERAL ELECTF	GE	04/25/2003	3,281 50	29 0700	02/13/2009	1 272 38	11 4630	-2,009 12	-61 23
149	GENERAL ELECTF	GE	01/06/2005	5,386 06	36 1480	02/13/2009	1 707 98	11 4630	-3,678 08	-68 29
348	GENERAL ELECTF	GE	01/06/2005	12,579 49	36 1480	07/30/2009	4 537 03	13 0378	-8,042 46	-63 93
139	GENERAL ELECTF	GE	01/06/2005	5,020 13	36 1160	07/30/2009	1,812 21	13 0378	-3 207 92	-63 90
344	GENERAL ELECTF	GE	01/06/2005	12,423 90	36 1160	10/12/2009	5 636 91	16 3868	-6 786 99	-54 63
56	GENERAL ELECTF	GE	06/12/2006	1 912 96	34 1600	10/12/2009	917 64	16 3868	-995 32	-52 03
78	FIRST MERCURY I	FMR	09/21/2007	1,658 50	21 2628	02/13/2009	899 33	11 5300	-759 17	-45 77
124	FIRST MERCURY I	FMR	09/21/2007	2,636 59	21 2628	06/17/2009	1,629 55	13 1419	-1,007 04	-38 19
80	FIRST MERCURY I	FMR	09/21/2007	1,701 02	21 2628	09/14/2009	1,078 44	13 4809	-622 58	-36 60
146	FIRST MERCURY I	FMR	02/20/2008	3,021 53	20 6954	09/14/2009	1,968 15	13 4809	-1,053 38	-34 86
152	FIRST MERCURY I	FMR	03/03/2008	2,430 63	15 9910	09/14/2009	2 049 05	13 4809	-381 58	-15 70
75	GENZYME CORPC	GENZ	04/25/2006	4 525 60	60 3413	02/18/2009	5 341 52	71 2206	815 92	18 03
86	GEO GROUP INC	GEO	09/21/2007	2,676 18	31 1183	01/16/2009	1 461 30	16 9920	-1,214 88	-45 40
48	GEO GROUP INC	GEO	09/21/2007	1,493 68	31 1183	02/13/2009	659 51	13 7400	-834 17	-55 85
52	GEO GROUP INC	GEO	09/21/2007	1,618 16	31 1183	11/18/2009	1 063 47	20 4520	-554 69	-34 28
21	GREENHILL & CO	GHL	02/20/2008	1,438 75	68 5125	03/26/2009	1,560 63	74 3164	121 88	8 47
51	GREENHILL & CO	GHL	03/03/2008	3 170 15	62 1599	03/26/2009	3 790 12	74 3164	619 97	19 56
39	HCP INC	HCP	10/24/2007	1,300 65	33 3500	02/13/2009	803 92	20 6136	-496 73	-38 19
39	THE HAIN CELEST	HAIN	09/21/2007	1 225 83	31 4314	02/13/2009	569 00	14 5900	-656 83	-53 58
80	THE HAIN CELEST	HAIN	09/21/2007	2,514 51	31 4314	08/24/2009	1,461 99	18 2753	-1,052 52	-41 86
10	HEALTH CARE RE	HCN	05/23/2007	435 52	43 5528	02/13/2009	330 29	33 0300	-105 23	-24 16
10	HEALTH CARE RE	HCN	07/20/2007	389 55	38 9548	02/13/2009	330 29	33 0300	-59 26	-15 21
27	HEALTH CARE RE	HCN	07/23/2007	1,050 85	38 9204	02/13/2009	891 80	33 0300	-159 05	-15 14
38	HEALTH CARE RE	HCN	12/04/2007	1,627 07	42 8175	02/13/2009	1 255 14	33 0300	-371 93	-22 86
36	HEALTH CARE RE	HCN	01/28/2008	1,582 80	43 9666	02/13/2009	1,189 08	33 0300	-393 72	-24 87
71	HESS CORPORAT	HES	05/19/2008	9,322 31	131 3003	09/21/2009	3 845 12	54 1581	-5 477 19	-58 75
45	HESS CORPORAT	HES	09/17/2008	3,598 91	79 9756	09/21/2009	2,437 05	54 1581	-1 161 86	-32 28
5	HESS CORPORAT	HES	09/17/2008	399 87	79 9756	10/13/2009	292 84	58 5706	-107 03	-26 77
71	HERTZ GLOBAL HI	HTZ	07/09/2007	1,891 61	26 6425	02/13/2009	365 80	5 1522	-1 525 81	-80 66
241	HERTZ GLOBAL HI	HTZ	07/20/2007	5 932 56	24 6164	02/13/2009	1 241 68	5 1522	-4 690 88	-79 07
50	HERTZ GLOBAL HI	HTZ	07/20/2007	1 230 82	24 6164	07/22/2009	453 15	9 0633	-777 67	-63 18
224	HERTZ GLOBAL HI	HTZ	07/20/2007	5,514 07	24 6164	07/30/2009	2 110 00	9 4199	-3 404 07	-61 73
333	HERTZ GLOBAL HI	HTZ	10/02/2007	7,995 33	24 0100	07/30/2009	3,136 74	9 4199	-4 858 59	-60 77
156	HERTZ GLOBAL HI	HTZ	11/20/2007	2,714 17	17 3985	07/30/2009	1,469 47	9 4199	-1,244 70	-45 86
187	HERTZ GLOBAL HI	HTZ	11/20/2007	3 253 52	17 3985	07/30/2009	1,751 11	9 3645	-1,502 41	-46 18
56	HERTZ GLOBAL HI	HTZ	11/20/2007	974 31	17 3985	08/06/2009	582 81	10 4077	-391 50	-40 18
198	HERTZ GLOBAL HI	HTZ	06/02/2008	2,528 99	12 7727	08/06/2009	2 060 67	10 4077	-468 32	-18 52
76	HEWLETT-PACKAI	HPQ	05/15/2007	3 413 46	44 9140	02/13/2009	2,729 19	35 9106	-684 27	-20 05
73	HEWLETT-PACKAI	HPQ	05/15/2007	3 278 71	44 9140	09/17/2009	3 370 48	46 1723	91 77	2 80
19	HEWLETT-PACKAI	HPQ	08/29/2007	911 97	47 9982	09/17/2009	877 26	46 1723	-34 71	-3 81
75 1200	HOLOGIC INC	HOLX	09/18/2007	2,062 35	27 4543	01/07/2009	920 59	12 2550	-1,141 76	-55 36
102 8800	HOLOGIC INC	HOLX	10/09/2007	3,446 04	33 1350	01/07/2009	1 260 78	12 2550	-2,185 26	-63 41

69	HOLOGIC INC	HOLX	11/19/2007	2 252 01	32 6377	01/07/2009	845 60	12 2550	-1 406 41	-62 45
65	HOLOGIC INC	HOLX	11/19/2007	2 121 45	32 6377	01/07/2009	782 42	12 0374	-1 339 03	-63 12
148	HOLOGIC INC	HOLX	11/19/2007	4 830 38	32 6377	01/08/2009	1,697 86	11 4721	-3,132 52	-64 85
24	HOLOGIC INC	HOLX	11/19/2007	783 31	32 6377	02/13/2009	341 51	14 2300	-441 80	-56 40
94	HOLOGIC INC	HOLX	11/19/2007	3 067 93	32 6377	06/30/2009	1,317 09	14 0120	-1 750 84	-57 07
120	HOLOGIC INC	HOLX	03/03/2008	3 444 47	28 7039	06/30/2009	1,681 40	14 0120	-1 763 07	-51 19
460	HOME DEPOT INC	HD	04/24/2007	18 041 71	39 2211	05/28/2009	10 534 23	22 9011	-7 507 48	-41 61
70	HOME DEPOT INC	HD	04/24/2007	2 745 48	39 2211	11/16/2009	1 948 04	27 8300	-797 44	-29 05
79	HOME DEPOT INC	HD	04/24/2007	3,098 46	39 2211	12/04/2009	2 249 07	28 4700	-849 39	-27 41
33	HONDA MOTOR C	HMC	11/14/2006	1 188 64	36 0193	02/13/2009	796 61	24 1400	-392 03	-32 98
74	HONDA MOTOR C	HMC	11/14/2006	2,665 43	36 0193	06/10/2009	2,184 44	29 5203	-480 99	-18 05
62	HONDA MOTOR C	HMC	11/14/2006	2,233 19	36 0193	07/06/2009	1 662 87	26 8213	-570 32	-25 54
51	HOST HOTELS & F	HST	01/06/2005	838 95	16 4500	01/23/2009	285 10	5 5904	-553 85	-66 02
276	HOST HOTELS & F	HST	01/06/2005	4,540 20	16 4500	02/13/2009	1,272 40	4 6102	-3,267 80	-71 97
96	HOST HOTELS & F	HST	02/15/2005	1 536 00	16 0000	02/13/2009	442 57	4 6102	-1 093 43	-71 19
103	HOST HOTELS & F	HST	06/09/2005	1 766 25	17 1480	02/13/2009	474 85	4 6102	-1 291 40	-73 12
39	HOST HOTELS & F	HST	10/05/2005	645 84	16 5600	02/13/2009	179 79	4 6102	-466 05	-72 16
47	HOST HOTELS & F	HST	04/05/2006	976 92	20 7854	02/13/2009	216 69	4 6102	-760 23	-77 82
19	HOST HOTELS & F	HST	04/05/2006	394 92	20 7854	03/24/2009	86 45	4 5507	-308 47	-78 11
66	ICONIX BRAND GF	ICON	09/21/2007	1 513 72	22 9350	02/13/2009	614 49	9 3106	-899 23	-59 41
103	ICONIX BRAND GF	ICON	09/21/2007	2,362 31	22 9350	05/04/2009	1,539 49	14 9469	-822 82	-34 83
81	ICONIX BRAND GF	ICON	09/21/2007	1,857 74	22 9350	05/12/2009	1,196 33	14 7700	-661 41	-35 60
116	ICONIX BRAND GF	ICON	09/21/2007	2 660 46	22 9350	06/17/2009	1,677 28	14 4598	-983 18	-36 96
72	ICONIX BRAND GF	ICON	09/21/2007	1 651 31	22 9350	09/30/2009	897 59	12 4669	-753 72	-45 64
131	ICONIX BRAND GF	ICON	03/03/2008	2,679 50	20 4542	09/30/2009	1,633 12	12 4669	-1,046 38	-39 05
30	ILLUMINA INC	ILMN	10/30/2008	908 70	30 2905	11/13/2009	985 89	32 8640	77 19	8 49
8	ILLUMINA INC	ILMN	10/30/2008	242 32	30 2905	11/16/2009	258 57	32 3226	16 25	6 71
2	ILLUMINA INC	ILMN	11/05/2008	59 60	29 7986	11/16/2009	64 65	32 3226	5 05	8 47
275	INTEL CORP	INTC	04/24/2007	6,049 43	21 9979	11/03/2009	5,077 71	18 4649	-971 72	-16 06
114 3362	IAC/INTERACTIVE	IACI	05/07/2007	3 597 72	31 2475	02/13/2009	1 720 85	15 0510	-1 876 87	-52 17
17 4784	IAC/INTERACTIVE	IACI	05/30/2007	530 28	30 1266	02/13/2009	263 07	15 0510	-267 21	-50 39
7 1854	IAC/INTERACTIVE	IACI	07/26/2007	194 47	26 8758	02/13/2009	108 15	15 0510	-86 32	-44 39
37 7589	IAC/INTERACTIVE	IACI	07/26/2007	1,021 90	26 8758	06/04/2009	606 14	16 0534	-415 76	-40 68
46 9419	IAC/INTERACTIVE	IACI	10/02/2007	1 236 05	26 1482	06/04/2009	753 55	16 0534	-482 50	-39 04
162 2992	IAC/INTERACTIVE	IACI	03/03/2008	2 902 96	17 7621	06/04/2009	2,605 39	16 0534	-297 57	-10 25
276	INTERMUNE INC	ITMN	09/21/2007	5,503 91	19 9417	01/16/2009	2,566 96	9 3006	-2,936 95	-53 36
21	INVERNESS MED I	IMA	09/21/2007	1,065 12	50 7199	02/13/2009	550 40	26 2100	-514 72	-48 33
54	INVESTMENT TEC	ITG	10/15/2008	1 294 84	23 9787	10/23/2009	1,366 45	25 3054	71 61	5 53
79	J CREW GROUP I	JCG	06/18/2008	2 647 34	33 5106	07/23/2009	2,238 21	28 3325	-409 13	-15 45
10	J CREW GROUP I	JCG	06/18/2008	335 11	33 5106	10/27/2009	428 18	42 8200	93 07	27 77
11	J CREW GROUP I	JCG	06/18/2008	368 61	33 5106	11/02/2009	461 91	41 9940	93 30	25 31
9	J CREW GROUP I	JCG	07/07/2008	293 57	32 6187	11/02/2009	377 94	41 9940	84 37	28 74
20	J CREW GROUP I	JCG	07/07/2008	652 38	32 6187	11/10/2009	863 17	43 1600	210 79	32 31
20	J CREW GROUP I	JCG	07/07/2008	652 37	32 6187	12/14/2009	903 96	45 1994	251 59	38 57
82	J CREW GROUP I	JCG	08/07/2008	2,374 69	28 9596	12/14/2009	3,706 26	45 1994	1,331 57	56 07
73	JSC MMC NORILSI	NILSY	03/11/2008	2,211 66	30 2968	05/20/2009	807 35	11 0600	-1 404 31	-63 50
64	JOHNSON & JOHN	JNJ	04/24/2007	4,130 51	64 5391	11/16/2009	3,971 81	62 0613	-158 70	-3 84
23	KIMCO REALTY C	KIM	04/26/2006	838 72	36 4663	01/13/2009	379 27	16 4902	-459 45	-54 78
26	KIMCO REALTY C	KIM	05/15/2006	941 38	36 2068	01/13/2009	428 74	16 4902	-512 64	-54 46
11	KIMCO REALTY C	KIM	05/15/2006	398 27	36 2068	02/02/2009	152 01	13 8194	-246 26	-61 83
33	KIMCO REALTY C	KIM	05/19/2006	1,147 49	34 7723	02/02/2009	456 03	13 8194	-691 46	-60 26
5	KIMCO REALTY C	KIM	09/01/2006	207 76	41 5502	02/02/2009	69 10	13 8194	-138 66	-66 74
33	KIMCO REALTY C	KIM	09/01/2006	1 371 15	41 5502	02/13/2009	350 24	10 6136	-1,020 91	-74 46
62	KIMCO REALTY C	KIM	09/28/2006	2,645 86	42 6751	02/13/2009	658 03	10 6136	-1,987 83	-75 13
39	KIMCO REALTY C	KIM	06/15/2007	1,681 39	43 1126	02/13/2009	413 92	10 6136	-1,267 47	-75 38
20	KIMCO REALTY C	KIM	07/13/2007	789 14	39 4571	02/13/2009	212 27	10 6136	-576 87	-73 10
13	KIMCO REALTY C	KIM	07/13/2007	513 32	39 4864	02/13/2009	137 97	10 6136	-375 35	-73 12

15	KIMCO REALTY C(	KIM	08/23/2007	622 11	41 4741	02/13/2009	159 21	10 6136	-462 90	-74 41
10	KIMCO REALTY C(	KIM	08/24/2007	416 11	41 6113	02/13/2009	106 14	10 6136	-309 97	-74 49
9	KIMCO REALTY C(	KIM	08/27/2007	372 47	41 3847	02/13/2009	95 53	10 6136	-276 94	-74 35
18	KIMCO REALTY C(	KIM	08/27/2007	744 92	41 3847	03/16/2009	154 20	8 5673	-590 72	-79 30
29	KIMCO REALTY C(	KIM	03/18/2008	1 018 77	35 1300	03/20/2009	218 84	7 5467	-799 93	-78 52
1	KIMCO REALTY C(	KIM	09/10/2008	37 41	37 4193	12/01/2009	12 26	12 2664	-25 15	-67 23
39	KIMCO REALTY C(	KIM	10/09/2008	1 072 21	27 4926	12/01/2009	478 37	12 2664	-593 84	-55 38
29	KOHLS CORP	KSS	10/07/2008	1 115 52	38 4662	10/22/2009	1 720 64	59 3342	605 12	54 25
58	KOHLS CORP	KSS	10/07/2008	2 231 04	38 4662	10/23/2009	3 447 77	59 4459	1 216 73	54 54
10	KOHLS CORP	KSS	10/07/2008	384 66	38 4662	11/23/2009	539 53	53 9545	154 87	40 26
4	KOHLS CORP	KSS	10/07/2008	153 86	38 4662	12/11/2009	222 07	55 5205	68 21	44 33
13	KOHLS CORP	KSS	10/10/2008	398 71	30 6700	12/11/2009	721 74	55 5205	323 03	81 02
61	KOHLS CORP	KSS	10/21/2008	1 964 77	32 2092	12/11/2009	3 386 67	55 5205	1,421 90	72 37
129	KONINKLIJKE AH(	AHONY	07/31/2007	2 092 60	16 2110	02/05/2009	1 504 86	11 6657	-587 74	-28 09
127	KONINKLIJKE AH(	AHONY	11/08/2007	1 847 41	14 5465	02/05/2009	1 481 54	11 6657	-365 87	-19 80
193	KRAFT FOODS IN(	KFT	01/06/2005	6 643 06	34 4200	02/13/2009	4,885 38	25 3130	-1 757 68	-26 46
48	KRAFT FOODS IN(	KFT	01/06/2005	1 652 16	34 4200	05/19/2009	1,199 48	24 9900	-452 68	-27 40
37	KRAFT FOODS IN(	KFT	01/06/2005	1 273 54	34 4200	12/07/2009	990 13	26 7610	-283 41	-22 25
90	KRAFT FOODS IN(	KFT	04/21/2005	2,816 83	31 2981	12/07/2009	2,408 42	26 7610	-408 41	-14 50
55	KRAFT FOODS IN(	KFT	08/02/2005	1 685 71	30 6492	12/07/2009	1,471 82	26 7610	-213 89	-12 69
124	KROGER COMPA\	KR	03/09/2005	2 076 76	16 7481	01/26/2009	3 104 78	25 0388	1,028 02	49 50
10	KROGER COMPA\	KR	04/15/2005	157 20	15 7200	01/26/2009	250 38	25 0388	93 18	59 27
96	KROGER COMPA\	KR	07/13/2005	1,861 56	19 3911	01/26/2009	2 403 72	25 0388	542 16	29 12
49	KROGER COMPA\	KR	07/13/2005	950 16	19 3911	02/13/2009	1,043 37	21 2936	93 21	9 81
95	KROGER COMPA\	KR	12/21/2005	1 795 79	18 9030	02/13/2009	2 022 88	21 2936	227 09	12 65
40	KROGER COMPA\	KR	04/07/2006	801 60	20 0400	02/13/2009	851 73	21 2936	50 13	6 25
130	KROGER COMPA\	KR	12/20/2006	3 026 37	23 2798	02/13/2009	2 768 16	21 2936	-258 21	-8 53
93	LKQ CORP	LKQX	09/21/2007	1,594 13	17 1412	02/13/2009	1,143 89	12 3000	-450 24	-28 24
118	LKQ CORP	LKQX	09/21/2007	2,022 66	17 1412	04/01/2009	1,649 86	13 9819	-372 80	-18 43
71	LKQ CORP	LKQX	09/21/2007	1 217 02	17 1412	11/09/2009	1 251 52	17 6276	34 50	2 83
24	LIFE TIME FITNES	LTM	09/21/2007	1 428 48	59 5199	02/13/2009	260 87	10 8702	-1,167 61	-81 74
81	LIFE TIME FITNES	LTM	09/21/2007	4 821 11	59 5199	07/28/2009	2 196 18	27 1142	-2,624 93	-54 45
9	LIFE TIME FITNES	LTM	02/20/2008	361 84	40 2041	07/28/2009	244 03	27 1142	-117 81	-32 56
46	LIFE TIME FITNES	LTM	02/20/2008	1,849 39	40 2041	10/15/2009	1,398 83	30 4103	-450 56	-24 36
371	LOWES COMPANI	LOW	09/17/2008	8,826 01	23 7898	10/29/2009	7,387 19	19 9121	-1,438 82	-16 30
89	LOWES COMPANI	LOW	09/22/2008	2,159 00	24 2585	10/29/2009	1 772 14	19 9121	-386 86	-17 92
13	LUCENT TECH CA	LUTHP	07/16/2007	13 325 00	1,025	01/14/2009	4 647 46	357 5000	-8,677 54	-65 12
6	LUCENT TECH CA	LUTHP	10/22/2007	5 797 50	966 2500	01/14/2009	2,144 98	357 5000	-3,652 52	-63 00
60	MACERICH CO	MAC	01/06/2005	3,484 20	58 0700	02/13/2009	838 45	13 9744	-2,645 75	-75 94
14	MACERICH CO	MAC	01/06/2005	812 98	58 0700	04/08/2009	128 64	9 1891	-684 34	-84 18
7	MACERICH CO	MAC	01/06/2005	406 49	58 0700	10/14/2009	208 36	29 7664	-198 13	-48 74
16	MACERICH CO	MAC	10/13/2005	975 85	60 9905	10/14/2009	476 25	29 7664	-499 60	-51 20
3	MACERICH CO	MAC	07/13/2007	251 54	83 8458	10/14/2009	89 30	29 7664	-162 24	-64 50
4	MACK CALI RLTY (	CLI	05/24/2007	182 95	45 7395	02/13/2009	79 31	19 8294	-103 64	-56 65
54	MACK CALI RLTY (	CLI	07/20/2007	2,325 32	43 0614	02/13/2009	1 070 78	19 8294	-1 254 54	-53 95
40	MACK CALI RLTY (	CLI	09/21/2007	1 644 21	41 1053	02/13/2009	793 17	19 8294	-851 04	-51 76
16	MACK CALI RLTY (	CLI	10/12/2007	704 42	44 0260	02/13/2009	317 27	19 8294	-387 15	-54 96
19	MACK CALI RLTY (	CLI	10/12/2007	836 49	44 0260	04/01/2009	356 75	18 7766	-479 74	-57 35
2	MACK CALI RLTY (	CLI	10/12/2007	88 05	44 0260	11/20/2009	61 20	30 6044	-26 85	-30 49
3	MACK CALI RLTY (	CLI	02/11/2008	100 92	33 6388	11/20/2009	91 81	30 6044	-9 11	-9 03
12	MACK CALI RLTY (	CLI	02/11/2008	403 67	33 6388	11/23/2009	371 05	30 9217	-32 62	-8 08
60	MARINER ENERG\	ME	09/21/2007	1,293 76	21 5625	02/13/2009	700 19	11 6700	-593 57	-45 88
159	MARINER ENERG\	ME	09/21/2007	3,428 45	21 5625	09/18/2009	2,289 54	14 4000	-1 138 91	-33 22
137	MASCO CORP	MAS	09/25/2008	2,498 75	18 2391	10/19/2009	1 905 41	13 9085	-593 34	-23 75
7	8MERCK &CO NE\	999999-00-6	10/12/2007	1 976 67	282 3824	11/17/2009	602 84	86 1200	-1,373 83	-69 50
2	8MERCK &CO NE\	999999-00-6	03/03/2008	407 50	203 7500	11/17/2009	172 24	86 1200	-235 26	-57 73
179	MERIDIAN BIOSCI	VIVO	03/13/2008	5,438 57	30 3830	03/20/2009	3,087 59	17 2492	-2,350 98	-43 23

73	ARCELORMITTAL-	MT	11/13/2007	5,231 55	71 6650	04/17/2009	2,123 54	29 0904	-3,108 01	-59 41
21	ARCELORMITTAL-	MT	11/13/2007	1 504 97	71 6650	07/06/2009	628 89	29 9483	-876 08	-58 21
78	ARCELORMITTAL-	MT	11/13/2007	5,589 85	71 6650	08/10/2009	2,812 25	36 0555	-2,777 60	-49 69
16	ARCELORMITTAL-	MT	07/22/2008	1 267 56	79 2221	08/10/2009	576 88	36 0555	-690 68	-54 49
56	ARCELORMITTAL-	MT	07/22/2008	4,436 43	79 2221	11/05/2009	1 985 03	35 4481	-2,451 40	-55 26
724	MICROSOFT CORI	MSFT	04/24/2007	20,905 65	28 8752	02/05/2009	13 760 70	19 0066	-7,144 95	-34 18
34	MID-AMER APART	MAA	11/13/2007	1 739 27	51 1552	02/13/2009	968 14	28 4750	-771 13	-44 34
24	MID-AMER APART	MAA	02/08/2008	1,157 64	48 2349	02/13/2009	683 39	28 4750	-474 25	-40 97
49	MITSUBISHI CORF	MSBHY	11/14/2006	1,825 25	37 2500	04/30/2009	1,477 94	30 1629	-347 31	-19 03
37	MITSUBISHI CORF	MSBHY	11/14/2006	1,378 25	37 2500	08/10/2009	1 500 06	40 5433	121 81	8 84
60	MITSUBISHI CORF	MSBHY	11/27/2006	2 115 00	35 2500	08/10/2009	2 432 53	40 5433	317 53	15 01
58	MOODY'S CORP	MCO	07/22/2008	1,992 92	34 3606	09/17/2009	1,441 09	24 8471	-551 83	-27 69
136	MOODY'S CORP	MCO	07/22/2008	4,673 03	34 3606	12/09/2009	3,351 71	24 6456	-1 321 32	-28 28
70	MOODY'S CORP	MCO	09/26/2008	2,326 12	33 2302	12/09/2009	1,725 14	24 6456	-600 98	-25 84
440	JPMORGAN CHAS	JPM	01/06/2005	17 023 60	38 6900	02/13/2009	11,062 47	25 1421	-5 961 13	-35 02
106	JPMORGAN CHAS	JPM	10/22/2007	4,784 15	45 1334	02/13/2009	2 665 05	25 1421	-2,119 10	-44 29
32	JPMORGAN CHAS	JPM	10/22/2007	1,444 26	45 1334	05/19/2009	1 175 07	36 7221	-269 19	-18 64
105	JPMORGAN CHAS	JPM	01/02/2008	4,438 71	42 2734	07/27/2009	3 995 14	38 0500	-443 57	-9 99
34	JPMORGAN CHAS	JPM	01/02/2008	1,437 30	42 2734	10/27/2009	1,514 78	44 5535	77 48	5 39
133	IHS INC CL A	IHS	09/11/2008	8 046 76	60 5020	09/29/2009	6 803 21	51 1533	-1,243 55	-15 45
78	MELLANOX TECHI	MLNX	09/27/2007	1,532 87	19 6520	02/13/2009	661 43	8 4800	-871 44	-56 85
81	MELLANOX TECHI	MLNX	09/27/2007	1,591 82	19 6520	05/04/2009	816 90	10 0856	-774 92	-48 68
198	MELLANOX TECHI	MLNX	09/27/2007	3,891 11	19 6520	07/28/2009	2,927 96	14 7881	-963 15	-24 75
27	MELLANOX TECHI	MLNX	09/27/2007	530 60	19 6520	09/18/2009	424 91	15 7381	-105 69	-19 92
121	MELLANOX TECHI	MLNX	03/03/2008	1,757 82	14 5274	09/18/2009	1,904 26	15 7381	146 44	8 33
156	NII HLDGS INC CL	NIHD	01/06/2005	3,848 52	24 6700	02/17/2009	2 809 42	18 0092	-1,039 10	-27 00
177	NII HLDGS INC CL	NIHD	01/06/2005	4 366 59	24 6700	02/26/2009	2 329 87	13 1632	-2,036 72	-46 64
23	NII HLDGS INC CL	NIHD	07/03/2006	1,319 74	57 3795	02/26/2009	302 76	13 1632	-1,016 98	-77 06
77	NII HLDGS INC CL	NIHD	07/03/2006	4,418 22	57 3795	04/08/2009	1 042 74	13 5423	-3,375 48	-76 40
23	NII HLDGS INC CL	NIHD	09/13/2006	1,307 39	56 8429	04/08/2009	311 48	13 5423	-995 91	-76 18
50	NII HLDGS INC CL	NIHD	09/13/2006	2,842 15	56 8429	04/15/2009	755 49	15 1101	-2,086 66	-73 42
27	NII HLDGS INC CL	NIHD	09/13/2006	1,534 75	56 8429	04/20/2009	374 04	13 8540	-1,160 71	-75 63
23	NII HLDGS INC CL	NIHD	01/09/2008	1 133 19	49 2689	04/20/2009	318 64	13 8540	-814 55	-71 88
77	NII HLDGS INC CL	NIHD	01/09/2008	3,793 70	49 2689	04/22/2009	1 129 21	14 6655	-2,664 49	-70 23
100	NII HLDGS INC CL	NIHD	01/15/2008	4,741 80	47 4180	04/22/2009	1 466 51	14 6655	-3,275 29	-69 07
2	NATIONAL OILWEI	NOV	04/24/2007	149 12	74 3400	02/17/2009	50 87	25 4406	-98 25	-65 89
50	NATIONAL OILWEI	NOV	04/24/2007	3,727 90	74 3400	04/09/2009	1,669 05	33 3820	-2,058 85	-55 23
22	NATIONAL OILWEI	NOV	04/24/2007	1 640 27	74 3400	05/28/2009	844 04	38 3667	-796 23	-48 54
21	NATIONWIDE HLTI	NHP	02/08/2008	636 15	30 2929	02/13/2009	492 74	23 4643	-143 41	-22 54
11	NATIONWIDE HLTI	NHP	08/26/2008	355 49	32 3168	09/17/2009	357 92	32 5387	2 43	0 68
13	NATIONWIDE HLTI	NHP	08/26/2008	420 12	32 3168	09/30/2009	404 88	31 1464	-15 24	-3 63
40	NEWFIELD EXPL (	NFX	11/14/2006	1,724 72	43 1182	01/30/2009	769 14	19 2287	-955 58	-55 40
100	NEWFIELD EXPL (	NFX	12/04/2006	4,834 82	48 3481	01/30/2009	1 922 85	19 2287	-2,911 97	-60 23
10	NEWFIELD EXPL (	NFX	07/09/2007	476 18	47 6175	01/30/2009	192 29	19 2287	-283 89	-59 62
50	NEWFIELD EXPL (	NFX	07/09/2007	2,380 88	47 6175	02/04/2009	989 78	19 7958	-1,391 10	-58 43
40	NEWFIELD EXPL (	NFX	07/09/2007	1 904 69	47 6175	02/17/2009	823 36	20 5844	-1 081 33	-56 77
78	NEWFIELD EXPL (	NFX	07/25/2007	3,718 26	47 6699	02/17/2009	1 605 58	20 5844	-2,112 68	-56 82
22	NEWFIELD EXPL (	NFX	07/25/2007	1,048 73	47 6699	06/26/2009	684 20	31 1012	-364 53	-34 76
495	NEW YORK COMM	NYB	09/10/2007	9,220 76	18 6278	01/06/2009	5 952 09	12 0245	-3,268 67	-35 45
400	NEW YORK COMM	NYB	10/09/2007	7,727 25	19 3181	01/06/2009	4,809 77	12 0245	-2,917 48	-37 76
39	NICE SYSTEMS LT	NICE	09/21/2007	1,366 58	35 0403	02/13/2009	851 75	21 8400	-514 83	-37 67
89	NICE SYSTEMS LT	NICE	09/21/2007	3,118 59	35 0403	03/03/2009	1,762 83	19 8072	-1,355 76	-43 47
58	NICE SYSTEMS LT	NICE	09/21/2007	2 032 34	35 0403	07/28/2009	1 529 01	26 3630	-503 33	-24 77
8	NICE SYSTEMS LT	NICE	09/21/2007	280 32	35 0403	10/23/2009	261 56	32 6962	-18 76	-6 69
19	NICE SYSTEMS LT	NICE	02/19/2008	620 29	32 6464	10/23/2009	621 21	32 6962	0 92	0 15
101	NISSAN MTR LTD	NSANY	05/24/2007	2,252 12	22 2982	02/05/2009	620 78	6 1464	-1,631 34	-72 44
180	NISSAN MTR LTD	NSANY	05/24/2007	4,013 67	22 2982	08/19/2009	2 716 13	15 0900	-1 297 54	-32 33

70	NOBLE CP BAAR I	NE	01/11/2005	1 697 50	1 697 50	24 2500	09/22/2009	2,722 64	38 8959	1 025 14	60 39
20	NOBLE CP BAAR I	NE	01/11/2005	485 00	485 00	24 2500	09/25/2009	741 50	37 0758	256 50	52 89
10	NOBLE CP BAAR I	NE	01/11/2005	242 50	242 50	24 2500	10/23/2009	438 04	43 8060	195 54	80 64
117	NOBLE CORP	G65422-10-0	01/11/2005	2,837 25		24 2500	02/17/2009	2 855 13	24 4030	17 88	0 63
92	NORTHERN TRUS	NTRS	12/17/2007	6,924 28		75 2639	02/17/2009	5 167 98	56 1740	-1,756 30	-25 36
50	NORTHERN TRUS	NTRS	12/17/2007	3 763 20		75 2639	04/22/2009	2,852 14	57 0444	-911 06	-24 21
53	NORTHERN TRUS	NTRS	12/17/2007	3 988 98		75 2639	07/20/2009	3 056 43	57 6701	-932 55	-23 38
40	NUANCE COMMUI	NUAN	07/10/2008	583 56		14 5890	09/29/2009	588 50	14 7129	4 94	0 85
10	NUANCE COMMUI	NUAN	07/10/2008	145 89		14 5890	09/30/2009	148 33	14 8340	2 44	1 67
264	NUANCE COMMUI	NUAN	07/10/2008	3 851 50		14 5890	11/11/2009	3,725 21	14 1110	-126 29	-3 28
142	NUANCE COMMUI	NUAN	07/10/2008	2 071 64		14 5890	11/11/2009	1,999 49	14 0814	-72 15	-3 48
114	NUANCE COMMUI	NUAN	07/10/2008	1,663 14		14 5890	11/12/2009	1,587 53	13 9261	-75 61	-4 55
16	NUANCE COMMUI	NUAN	07/10/2008	233 42		14 5890	11/13/2009	220 84	13 8032	-12 58	-5 39
100	NUANCE COMMUI	NUAN	10/08/2008	1 143 85		11 4385	11/13/2009	1,380 28	13 8032	236 43	20 67
105	OMNITURE INC	68212S-10-9	10/26/2007	3,786 71		36 0640	02/05/2009	963 37	9 1751	-2,823 34	-74 56
100	OMNITURE INC	68212S-10-9	11/01/2007	3,408 10		34 0810	02/05/2009	917 50	9 1751	-2,490 60	-73 08
82	OMNITURE INC	68212S-10-9	11/19/2007	2,212 07		26 9764	02/05/2009	752 36	9 1751	-1 459 71	-65 99
18	OMNITURE INC	68212S-10-9	11/19/2007	485 57		26 9764	02/05/2009	169 54	9 4195	-316 03	-65 08
100	OMNITURE INC	68212S-10-9	11/26/2007	2 834 60		28 3459	02/05/2009	941 94	9 4195	-1 892 66	-66 77
14	OMNITURE INC	68212S-10-9	11/28/2007	410 58		29 3271	02/05/2009	131 88	9 4195	-278 70	-67 88
86	OMNITURE INC	68212S-10-9	11/28/2007	2 522 13		29 3271	02/06/2009	902 09	10 4895	-1,620 04	-64 23
114	ON SEMI CONDUC	ONNN	09/21/2007	1 443 39		12 6612	02/13/2009	498 42	4 3722	-944 97	-65 47
171	ON SEMI CONDUC	ONNN	09/21/2007	2,165 08		12 6612	05/04/2009	1 024 13	5 9892	-1,140 95	-52 70
463	ON SEMI CONDUC	ONNN	09/21/2007	5,862 15		12 6612	05/11/2009	2 782 14	6 0091	-3,080 01	-52 54
252	ON SEMI CONDUC	ONNN	03/03/2008	1,458 17		5 7864	05/11/2009	1,514 25	6 0091	56 08	3 85
194	ORACLE CORP	ORCL	10/05/2007	4,304 86		22 1900	02/13/2009	3,454 07	17 8046	-850 79	-19 76
205	ORACLE CORP	ORCL	10/05/2007	4 548 95		22 1900	07/17/2009	4,438 81	21 6533	-110 14	-2 42
623	ORACLE CORP	ORCL	10/05/2007	13 824 37		22 1900	10/06/2009	12,737 59	20 4461	-1 086 78	-7 86
12	ORIX CORP	IX	05/24/2007	1 592 65		132 7210	01/16/2009	304 03	25 3364	-1,288 62	-80 91
78	ORIX CORP	IX	07/31/2007	9 437 22		120 9900	01/16/2009	1,976 23	25 3364	-7 460 99	-79 06
24	NEUSTAR INC CL/	NSR	09/21/2007	764 16		31 8399	02/13/2009	400 79	16 7000	-363 37	-47 55
145	NEUSTAR INC CL/	NSR	09/21/2007	4,616 78		31 8399	05/12/2009	2 756 93	19 0138	-1 859 85	-40 28
53	NEUSTAR INC CL/	NSR	03/03/2008	1,338 84		25 2612	05/12/2009	1,007 71	19 0138	-331 13	-24 73
75	PNC FINANCIAL SI	PNC	12/20/2007	4 836 58		64 4878	02/13/2009	2,142 73	28 5700	-2,693 85	-55 70
21	PNC FINANCIAL SI	PNC	12/20/2007	1,354 24		64 4878	11/03/2009	1,092 64	52 0321	-261 60	-19 32
19	PNC FINANCIAL SI	PNC	02/20/2008	1,171 06		61 6344	11/03/2009	988 58	52 0321	-182 48	-15 58
72	PAREXEL INTL CC	PRXL	09/21/2007	1,476 84		20 5117	02/13/2009	843 15	11 7106	-633 69	-42 91
121	PAREXEL INTL CC	PRXL	09/21/2007	2 481 90		20 5117	07/02/2009	1,693 23	13 9941	-788 67	-31 78
50	PAREXEL INTL CC	PRXL	03/03/2008	1 366 50		27 3300	07/02/2009	699 69	13 9941	-666 81	-48 80
75	PARTNERRE LTD	PRE	03/22/2005	4 905 59		65 4079	01/26/2009	4,867 37	64 8987	-38 22	-0 78
45	PETRO-CDA	71644E-10-2	02/22/2008	2 102 14		46 7143	04/29/2009	1,438 25	31 9620	-663 89	-31 58
20	PETROHAWK ENE	HK	08/22/2008	655 48		32 7740	09/16/2009	494 21	24 7115	-161 27	-24 60
10	PETROHAWK ENE	HK	08/22/2008	327 74		32 7740	09/18/2009	236 82	23 6830	-90 92	-27 74
10	PETROHAWK ENE	HK	08/22/2008	327 74		32 7740	09/25/2009	233 74	23 3750	-94 00	-28 68
5	PETROHAWK ENE	HK	08/22/2008	163 86		32 7740	12/17/2009	120 49	24 1004	-43 37	-26 47
100	PETROHAWK ENE	HK	09/23/2008	2,575 17		25 7517	12/17/2009	2,409 98	24 1004	-165 19	-6 41
100	PETROHAWK ENE	HK	09/23/2008	2,575 17		25 7517	12/18/2009	2,453 09	24 5317	-122 08	-4 74
44	PETROHAWK ENE	HK	11/25/2008	729 08		16 5700	12/18/2009	1,079 37	24 5317	350 29	48 05
935	PFIZER INCORPOI	PFE	04/24/2007	24,501 77		26 2051	07/09/2009	13,408 86	14 3414	-11,092 91	-45 27
290	PFIZER INCORPOI	PFE	06/18/2008	5,226 06		18 0209	07/09/2009	4 158 90	14 3414	-1 067 16	-20 42
18	PHILLIPS-VAN HEI	PVH	09/21/2007	964 44		53 5799	02/13/2009	329 58	18 3106	-634 86	-65 83
118	PHILLIPS-VAN HEI	PVH	09/21/2007	6 322 43		53 5799	03/25/2009	2,624 71	22 2435	-3 697 72	-58 49
45	PHILLIPS-VAN HEI	PVH	03/03/2008	1,598 55		35 5234	03/25/2009	1,000 95	22 2435	-597 60	-37 38
41	PRAXAIR INC	PX	01/06/2005	1,755 21		42 8100	02/13/2009	2,781 01	67 8300	1,025 80	58 44
70	PRAXAIR INC	PX	01/06/2005	2,996 70		42 8100	07/13/2009	4 860 91	69 4434	1,864 21	62 21
18	PRICELINE COM II	PCLN	03/03/2008	2 030 22		112 7800	05/12/2009	2,018 53	112 1439	-11 69	-0 58
2	PRICELINE COM II	PCLN	03/04/2008	222 12		111 0598	05/12/2009	224 29	112 1439	2 17	0 98

18	PRICELINE COM I!	PCLN	03/04/2008	1 999 08	111 0598	06/30/2009	1 994 67	110 8179	-4 41	-0 22
10	PRICELINE COM I!	PCLN	05/20/2008	1 317 10	131 7100	06/30/2009	1,108 15	110 8179	-208 95	-15 86
10	PRICELINE COM I!	PCLN	06/20/2008	1 295 58	129 5580	06/30/2009	1 108 15	110 8179	-187 43	-14 47
10	PRICELINE COM I!	PCLN	06/23/2008	1 315 72	131 5720	06/30/2009	1 108 15	110 8179	-207 57	-15 78
50	PROGRESS ENER	PGN	01/06/2005	2 191 50	43 8300	02/13/2009	1 941 48	38 8300	-250 02	-11 41
71	PROGRESS ENER	PGN	01/06/2005	3 111 93	43 8300	10/05/2009	2 698 77	38 0119	-413 16	-13 28
18	PROGRESS ENER	PGN	01/06/2005	788 94	43 8300	10/13/2009	677 55	37 6430	-111 39	-14 12
10	PROLOGIS TRUST	PLD	02/01/2007	646 30	64 6300	02/13/2009	78 22	7 8225	-568 08	-87 90
28	PROLOGIS TRUST	PLD	07/23/2007	1 633 24	58 3300	02/13/2009	219 02	7 8225	-1 414 22	-86 59
28	PROLOGIS TRUST	PLD	08/08/2007	1 727 54	61 6980	02/13/2009	219 03	7 8225	-1 508 51	-87 32
30	PROLOGIS TRUST	PLD	10/02/2007	2,047 50	68 2500	02/13/2009	234 67	7 8225	-1 812 83	-88 54
121	PETROBANK ENEI	PBEGF	09/21/2007	4 136 89	34 1891	01/23/2009	2 030 36	16 7800	-2 106 53	-50 92
129	PETROBANK ENEI	PBEGF	09/21/2007	4 410 40	34 1891	02/05/2009	1 959 91	15 1932	-2 450 49	-55 56
14	PUBLIC STORAGE	PSA	03/21/2006	1 137 53	81 2521	01/06/2009	1 031 18	73 6565	-106 35	-9 35
12	PUBLIC STORAGE	PSA	03/21/2006	975 02	81 2521	01/07/2009	847 03	70 5873	-127 99	-13 13
6	PUBLIC STORAGE	PSA	11/13/2006	522 78	87 1300	01/07/2009	423 53	70 5873	-99 25	-18 99
34	PUBLIC STORAGE	PSA	11/13/2006	2 962 42	87 1300	02/13/2009	2 015 43	59 2780	-946 99	-31 97
26	PUBLIC STORAGE	PSA	11/28/2006	2 454 34	94 3975	02/13/2009	1,541 22	59 2780	-913 12	-37 20
14	PUBLIC STORAGE	PSA	01/04/2007	1 378 63	98 4734	02/13/2009	829 88	59 2780	-548 75	-39 80
23	PUBLIC STORAGE	PSA	02/07/2007	2 646 79	115 0780	02/13/2009	1,363 39	59 2780	-1,283 40	-48 49
13	PUBLIC STORAGE	PSA	05/23/2007	1,111 16	85 4736	02/13/2009	770 62	59 2780	-340 54	-30 65
81	QUALCOMM INC	QCOM	02/27/2008	3 513 38	43 3750	05/01/2009	3,414 14	42 1510	-99 24	-2 82
6	QUALCOMM INC	QCOM	02/27/2008	260 25	43 3750	05/04/2009	260 35	43 3940	0 10	0 04
74	QUALCOMM INC	QCOM	02/27/2008	3 209 75	43 3750	09/23/2009	3,299 03	44 5827	89 28	2 78
117	QUALCOMM INC	QCOM	02/27/2008	5 074 86	43 3750	10/02/2009	4,963 38	42 4232	-111 48	-2 20
21	RBC BEARINGS IN	ROLL	09/21/2007	793 76	37 7878	02/13/2009	373 37	17 7800	-420 39	-52 96
23	RWE AGKTIENGE:	RWEOY	06/14/2007	2 464 30	107 1435	09/03/2009	2,032 36	88 3659	-431 94	-17 53
29	RWE AGKTIENGE:	RWEOY	06/14/2007	3 107 16	107 1435	12/07/2009	2,721 04	93 8314	-386 12	-12 43
12	RWE AGKTIENGE:	RWEOY	08/13/2007	1 311 00	109 2500	12/07/2009	1,125 95	93 8314	-185 05	-14 12
50	SL GREEN RLTY C	SLG	01/06/2005	2 816 50	56 3300	01/26/2009	791 88	15 8378	-2 024 62	-71 88
21	SL GREEN RLTY C	SLG	01/06/2005	1,182 93	56 3300	02/13/2009	312 26	14 8700	-870 67	-73 60
14	SL GREEN RLTY C	SLG	09/13/2005	940 11	67 1507	02/13/2009	208 18	14 8700	-731 93	-77 86
6	SL GREEN RLTY C	SLG	06/13/2006	608 64	101 4399	02/13/2009	89 22	14 8700	-519 42	-85 34
11	SL GREEN RLTY C	SLG	08/09/2006	1,205 96	109 6323	02/13/2009	163 57	14 8700	-1 042 39	-86 44
9	SL GREEN RLTY C	SLG	11/13/2006	1 098 63	122 0700	02/13/2009	133 83	14 8700	-964 80	-87 82
3	SL GREEN RLTY C	SLG	11/30/2006	405 57	135 1900	02/13/2009	44 61	14 8700	-360 96	-89 00
13	SL GREEN RLTY C	SLG	02/26/2007	1,881 36	144 7199	02/13/2009	193 31	14 8700	-1 688 05	-89 72
4	SL GREEN RLTY C	SLG	07/06/2007	531 02	132 7552	02/13/2009	59 48	14 8700	-471 54	-88 80
8	SL GREEN RLTY C	SLG	07/06/2007	1 062 04	132 7552	04/29/2009	143 51	17 9406	-918 53	-86 49
8	SL GREEN RLTY C	SLG	07/23/2007	1,027 28	128 4099	04/29/2009	143 52	17 9406	-883 76	-86 03
8	SL GREEN RLTY C	SLG	09/26/2007	886 24	110 7787	04/29/2009	143 52	17 9406	-742 72	-83 81
3	SL GREEN RLTY C	SLG	09/26/2007	332 33	110 7787	06/08/2009	76 26	25 4221	-256 07	-77 05
10	SL GREEN RLTY C	SLG	10/02/2007	1,189 84	118 9832	06/08/2009	254 22	25 4221	-935 62	-78 63
2	SL GREEN RLTY C	SLG	10/02/2007	237 96	118 9832	12/10/2009	93 56	46 7829	-144 40	-60 68
10	SL GREEN RLTY C	SLG	11/16/2007	1,080 48	108 0472	12/10/2009	467 81	46 7829	-612 67	-56 70
13	SL GREEN RLTY C	SLG	11/16/2007	1,404 62	108 0472	12/14/2009	658 63	50 6650	-745 99	-53 11
31	SANOFI-AVENTIS	SNY	11/14/2006	1 323 70	42 7000	01/23/2009	936 03	30 1951	-387 67	-29 29
54	SANOFI-AVENTIS	SNY	12/22/2006	2,450 80	45 3852	01/23/2009	1,630 53	30 1951	-820 27	-33 47
48	SBA COMMUNICA	SBAC	09/21/2007	1 679 80	34 9958	02/13/2009	968 63	20 1800	-711 17	-42 34
22	SBA COMMUNICA	SBAC	09/21/2007	769 91	34 9958	02/17/2009	404 35	18 3800	-365 56	-47 48
85	SBA COMMUNICA	SBAC	09/21/2007	2,974 64	34 9958	03/25/2009	2 020 77	23 7740	-953 87	-32 07
19	SBA COMMUNICA	SBAC	09/21/2007	664 91	34 9958	05/12/2009	449 60	23 6643	-215 31	-32 38
31	SBA COMMUNICA	SBAC	12/10/2007	1,137 01	36 6777	05/12/2009	733 58	23 6643	-403 43	-35 48
50	SBA COMMUNICA	SBAC	12/10/2007	1 833 89	36 6777	07/08/2009	1 127 97	22 5600	-705 92	-38 49
50	SBA COMMUNICA	SBAC	12/10/2007	1,833 89	36 6777	08/03/2009	1,311 16	26 2240	-522 73	-28 50
10	SBA COMMUNICA	SBAC	12/10/2007	366 78	36 6777	09/08/2009	248 79	24 8800	-117 99	-32 17
20	SBA COMMUNICA	SBAC	12/10/2007	733 56	36 6777	09/16/2009	531 50	26 5762	-202 06	-27 55

10	SBA COMMUNICA	SBAC	12/10/2007	366 78	36 6777	11/10/2009	310 92	31 0931	-55 86	-15 23
30	SBA COMMUNICA	SBAC	12/10/2007	1 100 33	36 6777	11/16/2009	960 96	32 0331	-139 37	-12 67
10	SBA COMMUNICA	SBAC	12/10/2007	366 78	36 6777	11/23/2009	317 39	31 7400	-49 39	-13 47
58	SBA COMMUNICA	SBAC	12/10/2007	2 127 30	36 6777	12/08/2009	1 881 86	32 4468	-245 44	-11 54
26	SCHERING-PLOUC	806605-70-5	10/12/2007	7 341 94	282 3824	02/17/2009	4 685 17	180 2000	-2 656 77	-36 19
16	SCHLUMBERGER	SLB	03/14/2006	948 81	59 3008	02/13/2009	669 00	41 8130	-279 81	-29 49
85	SCHLUMBERGER	SLB	03/30/2006	5,418 05	63 7417	02/13/2009	3 554 08	41 8130	-1 863 97	-34 40
116	SCHWAB CHARLE	SCHW	02/19/2008	2 343 96	20 2067	04/01/2009	1 783 12	15 3719	-560 84	-23 93
17	ROYAL DUTCH SH	RDS A	09/28/2007	1,400 80	82 4000	02/13/2009	872 94	51 3500	-527 86	-37 68
10	ROYAL DUTCH SH	RDS'A	11/07/2007	852 38	85 2379	02/13/2009	513 50	51 3500	-338 88	-39 76
30 8885	ROYAL BANK OF S	RBS	11/15/2007	5 549 17	179 5493	02/05/2009	195 52	6 3302	-5 353 65	-96 48
19 5151	ROYAL BANK OF S	RBS	12/10/2007	3 832 86	196 2927	02/05/2009	123 53	6 3302	-3,709 33	-96 78
65	SEARS HOLDINGS	SHLD	01/03/2008	6,865 96	105 6301	11/19/2009	4,931 59	75 8727	-1,934 37	-28 17
16	SEARS HOLDINGS	SHLD	03/03/2008	1 533 44	95 8399	11/19/2009	1 213 94	75 8727	-319 50	-20 84
26	SEARS HOLDINGS	SHLD	03/03/2008	2,491 84	95 8399	11/20/2009	1,885 28	72 5126	-606 56	-24 34
28	SEARS HOLDINGS	SHLD	03/03/2008	2 683 52	95 8399	11/23/2009	2 024 90	72 3199	-658 62	-24 54
5	SENIOR HOUSING	SNH	07/18/2008	101 96	20 3909	09/17/2009	95 38	19 0778	-6 58	-6 45
14	SENIOR HOUSING	SNH	07/18/2008	285 47	20 3909	10/06/2009	266 83	19 0603	-18 64	-6 53
504	SHARP CORP ADF	SHCAY	11/14/2006	8,895 60	17 6500	01/16/2009	4 015 29	7 9669	-4,880 31	-54 86
48	SHARP CORP ADF	SHCAY	11/14/2006	847 20	17 6500	08/12/2009	541 42	11 2800	-305 78	-36 09
69	SHARP CORP ADF	SHCAY	08/13/2007	1,236 67	17 9227	08/12/2009	778 30	11 2800	-458 37	-37 06
117	SIGNATURE BANK	SBNY	09/21/2007	4 135 66	35 3475	02/13/2009	3,280 47	28 0384	-855 19	-20 68
80	SIGNATURE BANK	SBNY	09/21/2007	2 827 80	35 3475	04/21/2009	2 143 75	26 7976	-684 05	-24 19
58	SIGNATURE BANK	SBNY	03/03/2008	1,508 29	26 0050	04/21/2009	1 554 22	26 7976	45 93	3 05
12	SILGAN HOLDING'	SLGN	09/21/2007	643 94	53 6618	02/13/2009	605 04	50 4206	-38 90	-6 04
4	SILGAN HOLDING:	SLGN	09/21/2007	214 64	53 6618	03/20/2009	196 69	49 1733	-17 95	-8 36
39	SILGAN HOLDING'	SLGN	02/20/2008	1,863 29	47 7764	03/20/2009	1 917 74	49 1733	54 45	2 92
21	SILGAN HOLDING:	SLGN	02/20/2008	1,003 31	47 7764	10/13/2009	1 133 22	53 9645	129 91	12 95
214	SIMON PROPERTY	SPG	01/06/2005	13,015 48	60 8200	02/13/2009	8,356 70	39 0502	-4,658 78	-35 79
19	SIMON PROPERTY	SPG	01/06/2005	1 155 58	60 8200	04/23/2009	892 63	46 9821	-262 95	-22 75
1	SIMON PROPERTY	SPG	01/06/2005	60 82	60 8200	08/04/2009	60 30	60 3051	-0 52	-0 85
5	SIMON PROPERTY	SPG	07/13/2006	423 31	84 6613	08/04/2009	301 52	60 3051	-121 79	-28 77
8	SIMON PROPERTY	SPG	07/13/2006	677 29	84 6613	08/25/2009	501 10	62 6400	-176 19	-26 01
2	SIMON PROPERTY	SPG	02/08/2007	245 40	122 6981	08/25/2009	125 28	62 6400	-120 12	-48 95
5	SIMON PROPERTY	SPG	02/08/2007	613 50	122 6981	11/19/2009	369 06	73 8136	-244 44	-39 84
122	SOCIETE GEN FR	SCGLY	11/14/2006	4,111 40	33 7000	01/16/2009	1,035 01	8 4838	-3 076 39	-74 83
30	SOCIETE GEN FR	SCGLY	12/08/2006	994 50	33 1500	01/16/2009	254 51	8 4838	-739 99	-74 41
83	SOCIETE GEN FR	SCGLY	08/24/2007	2,721 50	32 7890	01/16/2009	704 15	8 4838	-2,017 35	-74 13
24	SOLERA HOLDING	SLH	10/04/2007	467 91	19 4960	02/13/2009	567 36	23 6406	99 45	21 25
98	SOLERA HOLDING	SLH	10/04/2007	1 910 60	19 4960	11/09/2009	3 513 76	35 8557	1,603 16	83 91
36	SOLERA HOLDING	SLH	02/20/2008	875 76	24 3266	11/09/2009	1 290 78	35 8557	415 02	47 39
1 026	SONUS NETWORK	SONS	09/21/2007	5 932 48	5 7821	01/16/2009	1 333 78	1 3000	-4,598 70	-77 52
39	SONY CORP ADR	SNE	08/03/2007	1,971 89	50 5611	02/13/2009	725 78	18 6100	-1,246 11	-63 19
86	SONY CORP ADR	SNE	08/03/2007	4 348 25	50 5611	08/10/2009	2 457 06	28 5712	-1,891 19	-43 49
21	SONY CORP ADR	SNE	11/21/2007	1 001 28	47 6797	08/10/2009	599 98	28 5712	-401 30	-40 08
174	STATOILHYDRO A	STO	01/15/2008	5 121 66	29 4348	01/16/2009	3,048 48	17 5201	-2,073 18	-40 48
49	STATOILHYDRO A	STO	01/15/2008	1,442 30	29 4348	02/13/2009	895 22	18 2700	-547 08	-37 93
9	SUMITOMO MITSU	SMFJY	01/25/2006	97 44	10 8270	02/13/2009	32 12	3 5700	-65 32	-67 04
253	SUMITOMO MITSU	SMFJY	11/14/2006	2,669 15	10 5500	02/13/2009	903 21	3 5700	-1 765 94	-66 16
0 1765	SUNCOR ENERGY	SU	02/22/2008	6 45	36 6442	08/03/2009	5 95	33 7149	-0 50	-7 75
0 5035	SUNCOR ENERGY	SU	04/03/2008	17 76	35 4143	08/03/2009	16 97	33 7027	-0 79	-4 45
95	SUNTRUST BANK:	STI	11/13/2006	7 520 20	79 1600	02/09/2009	1,253 35	13 1933	-6 266 85	-83 33
101	SUNTRUST BANK:	STI	01/17/2008	6 063 55	60 0351	02/09/2009	1,332 51	13 1933	-4 731 04	-78 02
12	SYNAPTICS INC	SYNA	09/21/2007	374 50	31 2081	02/13/2009	317 87	26 4900	-56 63	-15 12
38	SYNAPTICS INC	SYNA	09/21/2007	1 185 91	31 2081	05/06/2009	1,160 79	30 5480	-25 12	-2 12
31	SYNAPTICS INC	SYNA	09/21/2007	967 45	31 2081	07/13/2009	1,050 69	33 8943	83 24	8 60
44 6236	SYNAPTICS INC	SYNA	09/21/2007	1,392 60	31 2081	08/05/2009	1 116 06	25 0112	-276 54	-19 86

100 3764	SYNAPTICS INC SYNA	03/03/2008	1,706 72	17 0032	08/05/2009	2,510 47	25 0112	803 75	47 09
361	STORA ENSO OYJ SEOAY	09/07/2007	6,431 14	17 8148	03/06/2009	1 352 65	3 7470	-5,078 49	-78 97
1	STORA ENSO OYJ SEOAY	11/08/2007	17 07	17 0663	03/06/2009	3 75	3 7470	-13 32	-78 03
68	STORA ENSO OYJ SEOAY	11/08/2007	1 160 50	17 0663	04/30/2009	397 69	5 8486	-762 81	-65 73
158	STORA ENSO OYJ SEOAY	12/05/2007	2 528 06	16 0004	04/30/2009	924 05	5 8486	-1,604 01	-63 45
95	STORA ENSO OYJ SEOAY	01/15/2008	1,429 35	15 0458	04/30/2009	555 61	5 8486	-873 74	-61 13
157	TALEO CORP CL A TLEO	03/18/2008	3 217 42	20 4930	05/29/2009	2 405 17	15 3200	-812 25	-25 25
132	TALEO CORP CL A TLEO	03/18/2008	2 705 09	20 4930	07/23/2009	2,177 35	16 4955	-527 74	-19 51
75	TALEO CORP CL A TLEO	03/18/2008	1,536 97	20 4930	10/23/2009	1,759 05	23 4546	222 08	14 45
5	TANGER FACTRY SKT	11/04/2008	180 72	36 1457	12/09/2009	196 72	39 3468	16 00	8 85
80	TECK COMINCO L TCK	01/11/2005	1,120 80	14 0100	01/16/2009	362 73	4 5342	-758 07	-67 64
28	TELEFONICA SA TEF	10/20/2008	1,788 83	63 8870	12/09/2009	2,357 33	84 1929	568 50	31 78
48	TELETECH HLDGS TTEC	06/22/2006	577 16	12 0242	02/13/2009	393 62	8 2006	-183 54	-31 80
84	TELETECH HLDGS TTEC	06/22/2006	1 010 03	12 0242	08/05/2009	1 362 54	16 2212	352 51	34 90
168	TELETECH HLDGS TTEC	06/22/2006	2 020 06	12 0242	10/23/2009	2,794 90	16 6368	774 84	38 36
8	TELETECH HLDGS TTEC	06/22/2006	96 19	12 0242	11/18/2009	155 56	19 4460	59 37	61 72
99	TELETECH HLDGS TTEC	03/03/2008	2 124 05	21 4550	11/18/2009	1,925 11	19 4460	-198 94	-9 37
13	TELETECH HLDGS TTEC	03/03/2008	278 91	21 4550	12/14/2009	247 90	19 0698	-31 01	-11 12
156	TELETECH HLDGS TTEC	10/15/2008	1,561 62	10 0104	12/14/2009	2 974 81	19 0698	1,413 19	90 50
9	TESSERA TECHN(TSRA	07/22/2005	288 07	32 0091	02/05/2009	103 99	11 5553	-184 08	-63 90
40	TESSERA TECHN(TSRA	04/09/2007	1,679 46	41 9866	02/05/2009	462 20	11 5553	-1 217 26	-72 48
100	TESSERA TECHN(TSRA	08/17/2007	3 326 00	33 2600	02/05/2009	1,155 52	11 5553	-2,170 48	-65 26
103	TESSERA TECHN(TSRA	09/18/2007	3,702 59	35 9475	02/05/2009	1,190 19	11 5553	-2,512 40	-67 86
148	TEVA PHARMACE! TEVA	06/26/2006	4 781 58	32 3081	02/13/2009	6 497 90	43 9050	1,716 32	35 89
19	TEVA PHARMACE! TEVA	02/12/2007	660 86	34 7821	02/13/2009	834 19	43 9050	173 33	26 23
1	TEVA PHARMACE! TEVA	02/12/2007	34 78	34 7821	02/17/2009	45 88	45 8814	11 10	31 91
143	TEVA PHARMACE! TEVA	04/11/2007	5,413 89	37 8593	02/17/2009	6 561 00	45 8814	1,147 11	21 19
32	TEVA PHARMACE! TEVA	04/11/2007	1,211 49	37 8593	03/12/2009	1 420 75	44 3988	209 26	17 27
68	TEVA PHARMACE! TEVA	05/10/2007	2 613 03	38 4269	03/12/2009	3 019 10	44 3988	406 07	15 54
37	TEVA PHARMACE! TEVA	05/10/2007	1 421 79	38 4269	03/18/2009	1,675 86	45 2938	254 07	17 87
10	TEVA PHARMACE! TEVA	07/02/2007	415 96	41 5961	03/18/2009	452 93	45 2938	36 97	8 89
18	TEVA PHARMACE! TEVA	03/05/2008	885 77	49 2091	03/18/2009	815 29	45 2938	-70 48	-7 96
50	TEVA PHARMACE! TEVA	03/05/2008	2 460 46	49 2091	04/20/2009	2 199 95	44 0001	-260 51	-10 59
50	TEVA PHARMACE! TEVA	03/05/2008	2,460 46	49 2091	04/27/2009	2,239 96	44 8005	-220 50	-8 96
50	TEVA PHARMACE! TEVA	03/05/2008	2 460 45	49 2091	06/04/2009	2,373 24	47 4663	-87 21	-3 54
32	TEVA PHARMACE! TEVA	03/05/2008	1 574 68	49 2091	06/08/2009	1 524 12	47 6305	-50 56	-3 21
18	TEVA PHARMACE! TEVA	03/12/2008	850 10	47 2276	06/08/2009	857 33	47 6305	7 23	0 85
50	TEVA PHARMACE! TEVA	03/12/2008	2 361 38	47 2276	06/15/2009	2,395 06	47 9026	33 68	1 43
32	TEVA PHARMACE! TEVA	03/12/2008	1 511 28	47 2276	06/29/2009	1,553 50	48 5484	42 22	2 79
250	TEX INSTRUMENT TXN	04/24/2007	8 764 77	35 0591	02/19/2009	3 799 97	15 2000	-4,964 80	-56 64
35	TEX INSTRUMENT TXN	06/07/2007	1,210 12	34 5747	02/19/2009	532 00	15 2000	-678 12	-56 04
234	THERMO FISHER : TMO	05/14/2007	12 513 90	53 4781	02/17/2009	8 997 24	38 4500	-3,516 66	-28 10
30	THERMO FISHER ' TMO	05/14/2007	1 604 35	53 4781	09/08/2009	1,349 74	44 9925	-254 61	-15 87
30	THERMO FISHER : TMO	05/14/2007	1 604 34	53 4781	09/16/2009	1,378 52	45 9522	-225 82	-14 08
6	THERMO FISHER ' TMO	05/14/2007	320 86	53 4781	09/25/2009	266 39	44 4000	-54 47	-16 98
14	THERMO FISHER ' TMO	05/24/2007	754 60	53 9000	09/25/2009	621 58	44 4000	-133 02	-17 63
10	THERMO FISHER : TMO	05/24/2007	539 00	53 9000	09/29/2009	434 11	43 4130	-104 89	-19 46
60	THERMO FISHER ' TMO	05/24/2007	3 234 00	53 9000	10/23/2009	2 849 50	47 4931	-384 50	-11 89
16	THERMO FISHER ' TMO	05/24/2007	862 40	53 9000	10/27/2009	736 40	46 0268	-126 00	-14 61
100	THERMO FISHER ' TMO	07/09/2007	5,238 00	52 3800	10/27/2009	4,602 56	46 0268	-635 44	-12 13
100	THERMO FISHER ' TMO	12/14/2007	5,741 94	57 4194	10/27/2009	4,602 57	46 0268	-1,139 37	-19 84
42	THORATEC CORP THOR	09/21/2007	875 69	20 8495	02/13/2009	1,154 99	27 5000	279 30	31 89
45 8718	TICKETMASTER E 88633P-30-2	05/07/2007	2 028 37	44 3856	03/25/2009	184 05	4 0125	-1,844 32	-90 93
6 9568	TICKETMASTER E 88633P-30-2	05/30/2007	297 70	42 7935	03/25/2009	27 91	4 0125	-269 79	-90 62
17 8889	TICKETMASTER E 88633P-30-2	07/26/2007	682 92	38 1758	03/25/2009	71 78	4 0125	-611 14	-89 49
18 6839	TICKETMASTER E 88633P-30-2	10/02/2007	693 96	37 1423	03/25/2009	74 97	4 0125	-618 99	-89 20
64 5987	TICKETMASTER E 88633P-30-2	03/03/2008	1 629 83	25 2302	03/25/2009	259 21	4 0125	-1,370 62	-84 10

93	TIBCO SOFTWARE	TIBX	09/21/2007	694 54		7 4681	02/13/2009	512 42	5 5100	-182 12	-26 22
180	TIBCO SOFTWARE	TIBX	09/21/2007	1 344 27		7 4681	05/12/2009	1 126 77	6 2600	-217 50	-16 18
202	TIBCO SOFTWARE	TIBX	09/21/2007	1 508 56		7 4681	07/28/2009	1,713 31	8 4820	204 75	13 57
206	TIBCO SOFTWARE	TIBX	09/21/2007	1,538 43		7 4681	09/14/2009	1 856 03	9 0101	317 60	20 64
127	TIBCO SOFTWARE	TIBX	09/21/2007	948 44		7 4681	09/18/2009	1 164 94	9 1731	216 50	22 83
232	TIBCO SOFTWARE	TIBX	03/03/2008	1 630 12		7 0264	09/18/2009	2 128 10	9 1731	497 98	30 55
124	TIME WARNER IN(	887317-10-5	04/24/2007	2,596 85		20 9423	02/13/2009	1,072 96	8 6530	-1,523 89	-58 68
181	TIME WARNER IN(	887317-10-5	04/24/2007	3,790 55		20 9423	02/19/2009	1,391 84	7 6898	-2 398 71	-63 28
245	TIME WARNER IN(	887317-10-5	09/24/2007	4,441 97		18 1305	02/19/2009	1 883 99	7 6898	-2 557 98	-57 59
11	TOTAL S A SPON'	TOT	11/14/2006	774 29		70 3900	02/13/2009	584 86	53 1700	-189 43	-24 46
32	TOTAL S.A SPON:	TOT	06/02/2008	2,782 81		86 9629	08/10/2009	1 720 58	53 7697	-1,062 23	-38 17
20	TOTAL S.A SPON'	TOT	06/02/2008	1 739 25		86 9629	11/05/2009	1,249 87	62 4955	-489 38	-28 14
70	TOTAL S A SPON'	TOT	07/01/2008	5 855 58		83 6512	11/05/2009	4 374 58	62 4955	-1 481 00	-25 29
16	TOYOTA MTR COF	TM	11/14/2006	1,986 24		124 1400	04/29/2009	1 263 83	78 9916	-722 41	-36 37
37	TOYOTA MTR COF	TM	11/14/2006	4 593 18		124 1400	07/06/2009	2 791 82	75 4567	-1 801 36	-39 22
42	TUPPERWARE CC	TUP	05/28/2008	1,581 06		37 6443	09/25/2009	1,625 98	38 7150	44 92	2 84
36	TUPPERWARE CC	TUP	05/28/2008	1,355 19		37 6443	11/18/2009	1 752 08	48 6702	396 89	29 29
10	TYCO ELECTRONI	TEL	04/24/2007	377 18	377 18	37 6745	10/23/2009	233 32	23 3327	-143 86	-38 14
211	TYCO ELECTRONI	TEL	04/24/2007	7 958 31	7,958 31	37 6745	11/11/2009	4,986 02	23 6310	-2,972 29	-37 35
19	TYCO ELECTRONI	TEL	07/18/2007	718 65	718 65	37 8236	11/11/2009	448 98	23 6310	-269 67	-37 52
93	TYCO ELECTRONI	TEL	07/18/2007	3 517 60	3 517 60	37 8236	11/12/2009	2,195 46	23 6077	-1 322 14	-37 59
12	TYCO ELECTRONI	TEL	07/18/2007	453 88	453 88	37 8236	11/13/2009	288 27	24 0236	-165 61	-36 49
55	TYCO ELECTRONI	TEL	12/31/2007	2,042 70	2 042 70	37 1400	11/13/2009	1 321 26	24 0236	-721 44	-35 32
109	TYCO ELECTRONI	TEL	03/03/2008	3,577 38	3 577 38	32 8200	11/13/2009	2,618 51	24 0236	-958 87	-26 80
81	TYCO ELECTRONI	TEL	03/03/2008	2 658 42	2,658 42	32 8200	11/16/2009	1,983 11	24 4836	-675 31	-25 40
24	URS CORP NEW	URS	09/21/2007	1 387 44		57 8099	02/13/2009	832 31	34 6800	-555 13	-40 01
87	URS CORP NEW	URS	09/21/2007	5,029 46		57 8099	06/22/2009	4 051 89	46 5747	-977 57	-19 44
52	URS CORP NEW	URS	09/21/2007	3,006 11		57 8099	07/13/2009	2,387 00	45 9053	-619 11	-20 60
53	URS CORP NEW	URS	03/03/2008	2 083 96		39 3200	07/13/2009	2 432 92	45 9053	348 96	16 75
90	UBS AG-REG	UBS	03/15/2005	3,818 36		42 2307	04/02/2009	927 62	10 3070	-2 890 74	-75 71
72	UBS AG-REG	UBS	03/15/2005	3 054 67		42 2307	04/03/2009	751 81	10 4419	-2 302 86	-75 39
473	UNTD MICROELEC	UMC	11/14/2006	2 026 17		4 2826	02/13/2009	999 86	2 1139	-1 026 31	-50 65
191 2870	UNTD MICROELEC	UMC	11/14/2006	819 40		4 2826	03/17/2009	410 01	2 1435	-409 39	-49 96
292 7130	UNTD MICROELEC	UMC	12/21/2006	1 353 24		4 6231	03/17/2009	627 43	2 1435	-725 81	-53 63
321 4450	UNTD MICROELEC	UMC	12/21/2006	1 486 07		4 6231	06/10/2009	929 10	2 8905	-556 97	-37 48
544 5550	UNTD MICROELEC	UMC	11/15/2007	1,844 76		3 3864	06/10/2009	1,574 00	2 8905	-270 76	-14 68
639	UNTD MICROELEC	UMC	11/15/2007	2,164 70		3 3864	08/10/2009	2 100 08	3 2866	-64 62	-2 99
104	US BANCORP NE'	USB	07/11/2007	3 400 91		32 7012	01/26/2009	1,467 12	14 1071	-1,933 79	-56 86
32	UNITED THERAPE	UTHR	09/21/2007	2,127 72		66 4913	05/04/2009	2,136 85	66 7783	9 13	0 43
14	UNITED THERAPE	UTHR	09/21/2007	930 87		66 4913	07/13/2009	1 134 08	81 0080	203 21	21 83
68	UNITED THERAPE	UTHR	03/03/2008	2 817 32		41 4312	10/27/2009	2 865 28	42 1377	47 96	1 70
18	URBAN OUTFITTE	URBN	02/14/2008	536 88		29 8261	02/17/2009	285 10	15 8394	-251 78	-46 90
170	URBAN OUTFITTE	URBN	02/14/2008	5 070 45		29 8261	09/08/2009	4 934 13	29 0251	-136 32	-2 69
38	URBAN OUTFITTE	URBN	02/14/2008	1 133 39		29 8261	10/27/2009	1,235 89	32 5243	102 50	9 04
42	URBAN OUTFITTE	URBN	02/28/2008	1 249 68		29 7542	10/27/2009	1,365 99	32 5243	116 31	9 31
10	URBAN OUTFITTE	URBN	02/28/2008	297 55		29 7542	11/10/2009	325 81	32 5819	28 26	9 50
162	VALE CAPITAL LTI	CJA	07/09/2007	8 419 30		51 9710	01/13/2009	4 522 27	27 9154	-3,897 03	-46 29
38	VALE CAPITAL LTI	CJA	07/09/2007	1 974 90		51 9710	02/17/2009	1 210 29	31 8500	-764 61	-38 72
27	VENTAS INC	VTR	07/28/2006	965 81		35 7711	02/13/2009	665 00	24 6300	-300 81	-31 15
54	VENTAS INC	VTR	11/22/2006	2 151 99		39 8516	02/13/2009	1 330 01	24 6300	-821 98	-38 20
35	VENTAS INC	VTR	01/18/2007	1 512 32		43 2090	02/13/2009	862 04	24 6300	-650 28	-43 00
43	VENTAS INC	VTR	05/04/2007	1 852 97		43 0924	02/13/2009	1 059 09	24 6300	-793 88	-42 84
30	VENTAS INC	VTR	05/17/2007	1,234 41		41 1471	02/13/2009	738 90	24 6300	-495 51	-40 14
4	VENTAS INC	VTR	07/13/2007	150 15		37 5359	02/13/2009	98 52	24 6300	-51 63	-34 39
9	VENTAS INC	VTR	07/13/2007	337 82		37 5359	02/25/2009	218 95	24 3293	-118 87	-35 19
3	VENTAS INC	VTR	07/13/2007	112 61		37 5354	02/25/2009	72 99	24 3293	-39 62	-35 18
17	VENTAS INC	VTR	07/13/2007	638 10		37 5354	03/04/2009	379 67	22 3343	-258 43	-40 50

1	VENTAS INC	VTR	10/02/2007	41 99	41 9869	03/04/2009	22 34	22 3343	-19 65	-46 80
1	VENTAS INC	VTR	10/02/2007	41 99	41 9869	04/01/2009	22 42	22 4306	-19 57	-46 61
4	VENTAS INC	VTR	10/02/2007	167 95	41 9869	09/30/2009	155 26	38 8178	-12 69	-7 56
112	VISTAPRINT LTD	G93762-20-4	02/13/2008	4,143 10	36 9919	03/20/2009	2,844 97	25 4017	-1,298 13	-31 33
30	VISTAPRINT NV	VPRT	02/13/2008	1 109 76	36 9919	09/30/2009	1 514 69	50 4910	404 93	36 49
23	VISTAPRINT NV	VPRT	02/13/2008	850 82	36 9919	10/27/2009	1 227 39	53 3666	376 57	44 26
17	VISTAPRINT NV	VPRT	02/13/2008	628 86	36 9919	12/14/2009	958 97	56 4120	330 11	52 49
8	VORNADO REALT	VNO	04/03/2006	757 47	94 6840	02/13/2009	349 93	43 7420	-407 54	-53 80
11	VORNADO REALT	VNO	04/10/2006	1,053 49	95 7721	02/13/2009	481 15	43 7420	-572 34	-54 33
5	VORNADO REALT	VNO	06/13/2006	470 65	94 1300	02/13/2009	218 70	43 7420	-251 95	-53 53
39	VORNADO REALT	VNO	11/13/2006	4 559 49	116 9100	02/13/2009	1,705 93	43 7420	-2,853 56	-62 59
18	VORNADO REALT	VNO	01/26/2007	2 240 97	124 4983	02/13/2009	787 35	43 7420	-1 453 62	-64 87
7	VORNADO REALT	VNO	05/24/2007	781 28	111 6108	02/13/2009	306 19	43 7420	-475 09	-60 81
10	VORNADO REALT	VNO	08/10/2007	1,056 30	105 6302	02/13/2009	437 42	43 7420	-618 88	-58 59
5	VORNADO REALT	VNO	08/15/2007	492 96	98 5913	02/13/2009	218 71	43 7420	-274 25	-55 63
19	VORNADO REALT	VNO	08/16/2007	1,810 71	95 3007	02/13/2009	831 11	43 7420	-979 60	-54 10
1	VORNADO REALT	VNO	08/16/2007	95 30	95 3007	05/12/2009	47 46	47 4647	-47 84	-50 20
8	VORNADO REALT	VNO	10/02/2007	902 77	112 8459	05/12/2009	379 70	47 4647	-523 07	-57 94
12	VORNADO REALT	VNO	10/02/2007	1 354 15	112 8459	05/18/2009	557 90	46 4941	-796 25	-58 80
5	VORNADO REALT	VNO	10/05/2007	574 65	114 9293	05/18/2009	232 47	46 4941	-342 18	-59 55
7	VORNADO REALT	VNO	10/05/2007	804 51	114 9293	07/17/2009	307 17	43 8831	-497 34	-61 82
2	VORNADO REALT	VNO	10/05/2007	229 85	114 9293	11/16/2009	133 75	66 8801	-96 10	-41 81
5	VORNADO REALT	VNO	10/22/2008	307 24	61 4466	11/16/2009	334 39	66 8801	27 15	8 84
8	VORNADO REALT	VNO	10/22/2008	491 57	61 4466	12/07/2009	556 89	69 6139	65 32	13 29
6	WAL-MART STORE	WMT	06/19/2007	292 71	48 7861	01/02/2009	343 48	57 2482	50 77	17 34
80	WAL-MART STORE	WMT	01/28/2008	3 878 40	48 4800	02/13/2009	3,725 57	46 5700	-152 83	-3 94
12	WAL-MART STORE	WMT	01/28/2008	581 76	48 4800	05/13/2009	598 06	49 8401	16 30	2 80
35	WAL-MART STORE	WMT	02/01/2008	1,788 48	51 0993	05/13/2009	1,744 35	49 8401	-44 13	-2 47
82	WAL-MART STORE	WMT	02/01/2008	4,190 15	51 0993	05/19/2009	4 080 92	49 7687	-109 23	-2 61
38	WAL-MART STORE	WMT	02/01/2008	1,941 77	51 0993	08/10/2009	1 869 23	49 1917	-72 54	-3 74
27	WAL-MART STORE	WMT	02/11/2008	1 332 06	49 3354	08/10/2009	1,328 14	49 1917	-3 92	-0 29
34	WASH REAL ESTA	WRE	07/13/2007	1 125 81	33 1122	02/09/2009	866 36	25 4816	-259 45	-23 05
3	WASH REAL ESTA	WRE	07/13/2007	99 36	33 1183	02/09/2009	76 45	25 4816	-22 91	-23 06
2	WASH REAL ESTA	WRE	07/13/2007	66 23	33 1183	02/13/2009	48 81	24 4101	-17 42	-26 30
80	WASH REAL ESTA	WRE	07/27/2007	2 392 32	29 9040	02/13/2009	1 952 80	24 4101	-439 52	-18 37
38	WASH REAL ESTA	WRE	10/25/2007	1 284 56	33 8039	02/13/2009	927 58	24 4101	-356 98	-27 79
2	WASH REAL ESTA	WRE	10/25/2007	67 60	33 8039	04/17/2009	43 73	21 8682	-23 87	-35 31
12	WASH REAL ESTA	WRE	04/30/2008	432 01	36 0008	05/26/2009	261 12	21 7605	-170 89	-39 56
20	WASH REAL ESTA	WRE	04/30/2008	720 02	36 0008	06/04/2009	454 61	22 7316	-265 41	-36 86
15	WASH REAL ESTA	WRE	04/30/2008	540 00	36 0008	07/24/2009	370 33	24 6898	-169 67	-31 42
5	WASH REAL ESTA	WRE	10/07/2008	164 65	32 9295	11/20/2009	133 46	26 6932	-31 19	-18 94
9	WASH REAL ESTA	WRE	10/07/2008	296 36	32 9295	11/23/2009	242 68	26 9654	-53 68	-18 11
15	WASH REAL ESTA	WRE	10/22/2008	395 52	26 3679	12/14/2009	411 49	27 4337	15 97	4 04
15	WASTE MGMT INC	WM	05/17/2006	546 97	36 4648	05/18/2009	408 10	27 2074	-138 87	-25 39
111	WASTE MGMT INC	WM	10/29/2007	4,063 61	36 6090	05/18/2009	3 019 94	27 2074	-1 043 67	-25 68
99	WASTE MGMT INC	WM	04/01/2008	3,357 94	33 9186	05/18/2009	2 693 47	27 2074	-664 47	-19 79
322	WEATHERFORD I	G95089-10-1	11/15/2005	5,236 52	16 2625	02/17/2009	3,059 00	9 5001	-2 177 52	-41 58
80	WEATHERFORD I	G95089-10-1	04/24/2007	1,923 75	24 0468	02/17/2009	760 00	9 5001	-1,163 75	-60 49
37	WELLS FARGO C	WFC	11/16/2007	1,145 15	30 9500	02/13/2009	589 88	15 9430	-555 27	-48 49
160	WELLS FARGO C	WFC	11/19/2007	4 796 80	29 9800	02/13/2009	2,550 86	15 9430	-2,245 94	-46 82
157	WELLS FARGO C	WFC	02/12/2008	4,754 37	30 2826	02/13/2009	2,503 04	15 9430	-2,251 33	-47 35
142	WELLS FARGO C	WFC	02/12/2008	4,300 13	30 2826	09/23/2009	4 152 61	29 2446	-147 52	-3 43
85	WELLS FARGO C	WFC	03/04/2008	2,441 71	28 7259	09/23/2009	2 485 73	29 2446	44 02	1 80
21	WESTERN UNION	WU	05/02/2008	485 74	23 1306	07/09/2009	348 44	16 5930	-137 30	-28 27
119	WESTERN UNION	WU	07/02/2008	2,852 57	23 9712	07/09/2009	1,974 52	16 5930	-878 05	-30 78
51	WRIGHT EXPRES	WXS	09/21/2007	1 956 25	38 3578	02/13/2009	689 00	13 5100	-1 267 25	-64 78
33	WRIGHT EXPRES	WXS	09/21/2007	1,265 81	38 3578	10/23/2009	997 76	30 2360	-268 05	-21 18

62	XTO ENERGY INC XTO	06/04/2008	3 922 57		63 2672	09/10/2009	2,468 28	39 8121	-1 454 29	-37 07
50	YUM BRANDS INC YUM	07/28/2008	1 687 48		33 7496	08/03/2009	1 789 55	35 7920	102 07	6 05
50	YUM BRANDS INC YUM	07/28/2008	1 687 48		33 7496	08/12/2009	1,782 95	35 6600	95 47	5 66
20	YUM BRANDS INC YUM	07/28/2008	675 00		33 7496	09/16/2009	673 01	33 6513	-1 99	-0 29
162	YUM BRANDS INC YUM	07/28/2008	5 467 41		33 7496	10/27/2009	5,481 62	33 8381	14 21	0 26
100	YUM BRANDS INC YUM	08/22/2008	3,611 60		36 1160	10/27/2009	3,383 72	33 8381	-227 88	-6 31
100	YUM BRANDS INC YUM	08/27/2008	3 535 87		35 3587	10/27/2009	3,383 72	33 8381	-152 15	-4 30
100	YUM BRANDS INC YUM	09/11/2008	3 883 24		38 8324	10/27/2009	3,383 72	33 8381	-499 52	-12 86
0 4774	KB FINL GRP INC I 48241A-11-3	04/17/2007			32 5969	08/11/2009	6 29	13 1747	6 29	
13 000	ADC TE VAR% 06/ 000886-AB-7	07/09/2007	12,756 25		98 1250	01/13/2009	6,597 50	50 7500	-6 158 75	-48 28
6 000	ADC TE VAR% 06/ 000886-AB-7	10/19/2007	5,764 14		96 0690	01/13/2009	3 045 00	50 7500	-2,719 14	-47 17
6,000	ADC TE VAR% 06/ 000886-AB-7	11/15/2007	5,640 00		94 0000	01/13/2009	3,045 00	50 7500	-2 595 00	-46 01
4 000	ALLERGAN INC 1 ! 018490-AL-6	11/30/2007	4,816 72		120 4180	01/13/2009	3,990 00	99 7500	-826 72	-17 16
19 000	AGERE SYS 6 5% 00845V-AA-8	07/11/2007	19 308 75		101 6250	01/13/2009	18,762 50	98 7500	-546 25	-2 83
5,000	AGERE SYS 6 5% 00845V-AA-8	11/15/2007	5,081 25		101 6250	01/13/2009	4,937 50	98 7500	-143 75	-2 83
17,000	ASTRAZENECA 5 · 046353-AC-2	09/06/2007	16 951 38		99 7140	10/21/2009	18,615 68	109 5040	1,664 30	9 82
16,000	ASTRAZENECA 5 · 046353-AC-2	09/07/2007	16 067 36		100 4210	10/21/2009	17,520 64	109 5040	1,453 28	9 04
6,000	ASTRAZENECA 5 · 046353-AC-2	03/03/2008	6,397 92		106 6320	10/21/2009	6,570 24	109 5040	172 32	2 69
1,000	ASTRAZENECA 5 · 046353-AC-2	10/16/2008	974 68		97 4680	10/21/2009	1,095 04	109 5040	120 36	12 35
5,000	BECKMAN 2 5% 1: 075811-AD-1	10/22/2007	5 816 75		116 3350	01/13/2009	4,875 00	97 5000	-941 75	-16 19
4 000	BELLSOUTH C 5 2 079860-AG-7	04/26/2007	3,940 64		98 5160	02/17/2009	4,071 42	10,179	130 78	3 32
3 000	CAMERON IN 2 5% 13342B-AB-1	10/11/2007	4,902 66		163 4220	02/17/2009	2 880 00	9,600	-2 022 66	-41 26
31,000	CITIGROUP IN 5% 172967-CQ-2	07/12/2005	31 393 70		101 2700	08/25/2009	28 111 11	90 6810	-3 282 59	-10 46
1 000	CITIGROUP IN 5% 172967-CQ-2	10/20/2005	986 55		98 6550	08/25/2009	906 81	90 6810	-79 74	-8 08
1 000	CITIGROUP IN 5% 172967-CQ-2	11/13/2006	978 60	985 28	97 8600	08/25/2009	906 81	90 6810	-78 47	-8 02
1 000	CITIGROUP IN 5% 172967-CQ-2	11/06/2007	960 68	969 70	96 0680	08/25/2009	906 81	90 6810	-62 89	-6 55
1,000	CITIGROUP IN 5% 172967-CQ-2	01/17/2008	967 34	974 25	96 7340	08/25/2009	906 81	90 6810	-67 44	-6 97
7,000	CITIGROUP IN 5% 172967-CQ-2	03/03/2008	6,740 02	6,791 22	96 2860	08/25/2009	6,347 67	90 6810	-443 55	-6 58
1,000	CITIGROUP IN 5% 172967-CQ-2	04/23/2008	944 68	954 70	94 4680	08/25/2009	906 81	90 6810	-47 89	-5 07
1 000	CITIGROUP IN 5% 172967-CQ-2	07/24/2008	903 25	917 58	90 3250	08/25/2009	906 81	90 6810	-10 77	-1 19
6,000	COSTCO 0% 0! 22160Q-AC-6	07/18/2007	8,527 50		142 1250	01/13/2009	6,637 50	110 6250	-1 890 00	-22 16
7,000	DANAHER CORP (235851-AF-9	07/09/2007	7,972 77		113 8969	01/13/2009	5,880 00	84 0000	-2 092 77	-26 25
4 000	EMC CORP 1 75% 268648-AK-8	02/23/2007	4,371 98		109 2996	02/17/2009	3,920 00	9 800	-451 98	-10 34
7 000	EQUINIX INC 2 5% 29444U-AF-3	12/18/2007	7 691 18		109 8740	01/13/2009	5,425 00	77 5000	-2,266 18	-29 46
3 000	FISHER SCIE 3 25' 338032-AX-3	07/11/2007	4,275 00		142 5000	02/17/2009	3,555 00	11 850	-720 00	-16 84
9 000	GENERAL 5 875% 36962G-3P-7	05/21/2008	8,363 88		92 9320	12/03/2009	8,388 99	9,321	25 11	0 30
2,000	INTEL COR 2 95% 458140-AD-2	05/22/2006	1 657 50		82 8750	02/17/2009	1 520 00	76 0000	-137 50	-8 30
3,000	INTEL COR 2 95% 458140-AD-2	01/24/2007	2 730 00		91 0000	02/17/2009	2 280 00	76 0000	-450 00	-16 48
1,000	INTEL COR 2 95% 458140-AD-2	09/06/2007	1 044 00		104 4000	02/17/2009	760 00	7,600	-284 00	-27 20
6 000	INTEL COR 2 95% 458140-AD-2	09/06/2007	6,264 00		104 4000	12/21/2009	5,815 43	96 9239	-448 57	-7 16
2,000	INTEL COR 2 95% 458140-AD-2	03/05/2008	1,891 25		94 5625	12/21/2009	1 938 48	96 9239	47 23	2 50
13 000	INTL GAME 2 6% 1 459902-AP-7	07/09/2007	12 741 04		98 0080	01/13/2009	12 447 50	95 7500	-293 54	-2 30
3,000	L-3 COMMUNIC 3% 502413-AW-7	01/10/2007	3,158 91		105 2970	02/17/2009	3,052 50	10,175	-106 41	-3 37
6,000	MOLSON 2 5% 07/ 60871R-AA-8	07/11/2007	6,262 50		104 3750	02/17/2009	6,345 00	105 7500	82 50	1 32
1,000	MOLSON 2 5% 07/ 60871R-AA-8	11/06/2007	1,210 00		121 0000	02/17/2009	1,057 50	10 575	-152 50	-12 60
32,000	MORGAN STAN 4 61748A-AE-6	06/07/2005	31,534 08		98 5440	11/03/2009	32,266 56	100 8330	732 48	2 32
1,000	MORGAN STAN 4 61748A-AE-6	05/17/2006	917 75	947 37	91 7750	11/03/2009	1 008 33	100 8330	60 96	6 64
1,000	MORGAN STAN 4 61748A-AE-6	02/21/2007	957 40	969 68	95 7400	11/03/2009	1,008 33	100 8330	38 65	4 04
1 000	MORGAN STAN 4 61748A-AE-6	10/11/2007	946 66	960 21	94 6660	11/03/2009	1 008 33	100 8330	48 12	5 08
7,000	MORGAN STAN 4 61748A-AE-6	03/03/2008	6,683 25	6,751 55	95 4750	11/03/2009	7,058 31	100 8330	306 76	4 59
1,000	MORGAN STAN 4 61748A-AE-6	03/18/2008	927 25	943 52	92 7250	11/03/2009	1,008 33	100 8330	64 81	6 99
1,000	MORGAN STAN 4 61748A-AE-6	06/25/2008	909 22	927 30	90 9220	11/03/2009	1,008 33	100 8330	81 03	8 91
8,000	NII HOLD 3 125% C 62913F-AJ-1	01/25/2008	6,838 96		85 4870	02/17/2009	5 520 00	6 900	-1,318 96	-19 29
5,000	NII HOLD 3 125% C 62913F-AJ-1	01/25/2008	4,274 35		85 4870	09/23/2009	4 387 50	87 7500	113 15	2 65
2,000	NII HOLD 3 125% C 62913F-AJ-1	03/12/2008	1,630 00		81 5000	09/23/2009	1,755 00	87 7500	125 00	7 67
9 000	OMNICOM GROUP 681919-AT-3	07/21/2006	8,723 70		96 9300	01/13/2009	8,100 00	90 0000	-623 70	-7 15
1,000	OMNICOM GROUP 681919-AT-3	12/13/2006	1,088 13		108 8125	01/13/2009	900 00	90 0000	-188 13	-17 29

9 000	OMNICOM GROUP 681919-AT-3	07/11/2007	9 697 50		107 7500	01/13/2009	8 100 00	90 0000	-1,597 50	-16 47
11,000	NEXTEL COMM5 2 65332V-AY-9	07/18/2007	10 924 37		99 3125	01/13/2009	9 927 50	90 2500	-996 87	-9 13
7,000	NEXTEL COMM5 2 65332V-AY-9	08/06/2007	6,965 00		99 5000	01/13/2009	6 317 50	90 2500	-647 50	-9 30
5,000	NEXTEL COMM5 2 65332V-AY-9	11/15/2007	5 012 50		100 2500	01/13/2009	4 512 50	90 2500	-500 00	-9 98
6,000	ON SEMICNDCTR 682189-AE-5	09/12/2007	7 865 99		131 0999	01/13/2009	5 160 00	86 0000	-2,705 99	-34 40
7,000	ON SEMICNDCTR 682189-AE-5	10/25/2007	9 403 59		134 3370	01/13/2009	6 020 00	86 0000	-3,383 59	-35 98
1,000	TJX COMPANIES (872540-AL-3	07/12/2007	947 92	953 05	94 7920	01/13/2009	747 50	74 7500	-205 55	-21 68
7,000	TRANSOCE 1 625! 893830-AU-3	12/19/2007	7,411 25		105 8750	01/13/2009	6 230 00	89 0000	-1,181 25	-15 94
1 000	UST BONDS 6 25% 912810-EQ-7	03/29/2006	1 141 25		114 1250	02/17/2009	1,297 97	12 980	156 72	13 73
5,000	UST BONDS 6 25% 912810-EQ-7	03/29/2006	5 706 25		114 1250	05/06/2009	6 247 83	124 9566	541 58	9 49
2,000	UST BONDS 6 25% 912810-EQ-7	04/18/2006	2 226 09		111 3047	05/06/2009	2,499 13	124 9566	273 04	12 27
9,000	UST BONDS 6 25% 912810-EQ-7	03/21/2007	10 442 80		116 0312	05/06/2009	11,246 09	124 9566	803 29	7 69
9 000	UST BONDS 6 25% 912810-EQ-7	03/29/2007	10 354 91		115 0546	05/06/2009	11 246 10	124 9566	891 19	8 61
2,000	UST BONDS 6 25% 912810-EQ-7	08/21/2007	2 279 14		113 9570	05/06/2009	2 499 13	124 9566	219 99	9 65
5,000	UST BONDS 6 25% 912810-EQ-7	01/29/2008	6 137 50		122 7500	05/06/2009	6 247 84	12 496	110 34	1 80
62,000	UST NTS 3 625% 1 912828-DG-2	10/23/2006	59 791 25	61 499 43	96 4375	07/28/2009	62,958 85	101 5465	1 459 42	2 44
12,000	UST NTS 3 625% 1 912828-DG-2	03/03/2008	12,443 43		103 6953	07/28/2009	12,185 58	101 5465	-257 85	-2 07
23 000	UST NTS 4 625% 0 912828-GH-7	05/21/2008	24 428 51		106 2109	09/15/2009	25 298 11	10,999	869 60	3 56
10,000	UST NTS 4 625% 0 912828-GH-7	05/21/2008	10,621 08		106 2109	09/16/2009	10 987 50	109 8750	366 42	3 45
6,000	VORNADO 3 625% 929043-AE-7	01/05/2007	5 990 04		99 8340	02/17/2009	4 920 00	82 0000	-1,070 04	-17 88
9,000	8VORNADO 3 625° 92999A-SW-8	08/21/2007	8,572 68		95 2520	12/02/2009	9 000 00	100 0000	427 32	4 98
3,000	8VORNADO 3 625° 92999A-SW-8	02/06/2008	2 788 24	2 802 51	92 9413	12/02/2009	3,000 00	100 0000	197 49	7 08
3 000	8VORNADO 3 625° 92999A-SW-8	03/05/2008	2 692 50	2 711 85	89 7500	12/02/2009	3,000 00	100 0000	288 15	10 70
1,000	TEVA PHAR 1 75% 88165F-AA-0	12/19/2007	1 091 39		109 1390	01/13/2009	1,095 00	109 5000	3 61	0 33
6,000	TEVA PHAR 1 75% 88165F-AA-0	01/02/2008	6 781 82		113 0303	01/13/2009	6 570 00	109 5000	-211 82	-3 12
12,000	WYETH VAR% 1/1' 983024-AD-2	11/09/2005	12 330 00		102 7500	01/13/2009	11,880 00	99 0000	-450 00	-3 65
2,000	WYETH VAR% 1/1' 983024-AD-2	02/07/2007	2,151 00		107 5500	01/13/2009	1,980 00	99 0000	-171 00	-7 95
		2,527,885 45		114,788 32			1,854,641 56		-675,247 08	

Misc

0 0441	FORD MOTOR COI F	04/09/2009				04/09/2009	0 18	4 0816		
1,413	FORD MOTOR COI F	04/08/2009				04/15/2009	5,738 10	4 0596		
155 9359	HBOS PLC-SPONS 42205M-10-6	11/14/2006	3,108 40		20 4500	01/22/2009				
388 8140	HBOS PLC-SPONS 42205M-10-6	08/13/2007	7 043 45		18 5843	01/22/2009				
154 9101	HBOS PLC-SPONS 42205M-10-6	01/15/2008	2 029 23		13 4386	01/22/2009				
59 5019	HBOS PLC-SPONS 42205M-10-6	03/27/2008	658 98		11 3617	01/22/2009				
420 6167	HBOS PLC-SPONS 42205M-10-6	04/23/2008	4,114 51		10 0354	01/22/2009				
617 5884	HBOS PLC-SPONS 42205M-10-6	05/19/2008	5,456 83		9 0645	01/22/2009				
305 7165	HBOS PLC-SPONS 42205M-10-6	06/02/2008	2 152 19		7 2221	01/22/2009				
907 9166	HBOS PLC-SPONS 42205M-10-6	06/11/2008	5,106 27		5 7698	01/22/2009				
8	HOST HOTELS & F HST	04/11/2006				03/24/2009	36 41	4 5507		
98	HOST HOTELS & F HST	04/11/2006				06/08/2009	922 86	9 4172		
0 2527	ITAU UNIBANCO N ITUB	04/03/2009				04/03/2009	2 99	11 7922		
170	ITAU UNIBANCO H ITUB	04/03/2009				09/03/2009	2,807 67	16 5162		
0 5000	ITAU UNIBANCO H ITUB	09/03/2009				09/03/2009	8 74	17 4600		
0 4138	LLOYDS BNKNG G LYG	01/22/2009				01/22/2009	1 12	2 7069		
0 2000	LLOYDS BNKNG G LYG	05/12/2009				05/12/2009	1 10	5 5000		
317	LLOYDS BNKNG G LYG	01/22/2009				11/05/2009	1 733 12	5 4674		
138	LLOYDS BNKNG G LYG	01/22/2009				11/06/2009	762 98	5 5291		
15	LLOYDS BNKNG G LYG	05/13/2009				11/06/2009	82 94	5 5291		
0 5448	MERCK & CO INC I MRK	11/17/2009				11/17/2009	18 64	34 2144		
358	MERCK & CO INC I MRK	11/17/2009				12/11/2009	13,337 18	37 2557		
27	UNIBANCO 90458E-10-7	10/20/2008	1,748 64		64 7645	04/03/2009				
26	ADR SHINHAN FIN 3896-428	03/17/2009				03/26/2009	21 33	0 8204		
131	8AXA-ADR RTS 3897-770	12/08/2009				12/09/2009	73 32	0 5597		
239	BNP PARIBAS ADI 3897-949	11/10/2009				11/11/2009	225 84	0 9449		

49	HSBC HLDGS PLC	404280-99-2	03/23/2009				04/08/2009		
0 9990	HSBC HLDGS PLC	404280-99-2	03/23/2009				04/22/2009	8 50	8 5085
2 4344	KB FINL GRP INC I	48241A-11-3	04/17/2007	79 35		32 5969	08/26/2009		
0 8115	KB FINL GRP INC I	48241A-11-3	04/03/2008	18 35		22 6216	08/26/2009		
5 7541	KB FINL GRP INC I	48241A-11-3	07/22/2008	115 12		20 0073	08/26/2009		
623	LLOYDS BKG GRP	3910-773	07/01/2009				07/02/2009	528 14	0 8477
70	RIO TINTO PLC	3919-181	07/20/2009				07/21/2009	1,596 43	22 8061
517	SOCIETE GENERA	3919-836	11/10/2009				12/07/2009	410 74	0 7945
13,000	8FORD MTR 4 25%	34599A-QC-0	01/21/2009	3,228 94		24 8380	04/08/2009		
20,000	8GENERAL CABL	36999A-EP-5	01/21/2009	13,100 00		65 5000	12/21/2009		
	GENERAL C STEP	369300-AL-2	12/21/2009				12/21/2009	500 00	
			47,960 26		0 00			28,816 33	
Report Summary			5,379,369 46		121,147.34			4,463,627 01	-898,910.73

Realized Gains or Losses

Short Term	-223,663 65
Long Term	-675,247 08

This report is a service from your investment executive, not the official record of your account or a substitute for statements and confirmations It is prepared as of trade rather than settlement date and its date may differ from your statement The realized gains and losses noted above are the gross amounts, prior to fees and expenses This report uses sources we believe are reliable, but we cannot guarantee their reliability or accuracy Please call your local branch manager about discrepancies between this and your client statement *Prices for Independently Valued Direct Investments cannot be displayed on this report and are not included in the portfolio value shown Refer to your client statement or contact your investment executive forfurther information Wells Fargo Advisors is the trade name used by two separate, registered broker-dealers and non-bank affiliates of Wells Fargo & Company providing certain retail Investment brokerage services Wells Fargo Advisors, LLC, member NYSE/SIPC, and ells Fargo Advisors Financial Network, LLC, member FINRA/SIPC Wells Fargo Advisors is not a legal or tax advisor Investment and Insurance Products are Not FDIC-Insured, Not Bank Guaranteed, and May Lose Money